



Daily MTM Report

Daily summary for 08/06/2009

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			14.33300	14.32900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.98500	7.00500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.46000	8.42000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.00000	8.98000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.55500	8.53000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01500	8.99000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.03000	8.99500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.54000	8.52500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.11500	9.10000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.20000	9.20300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.57500	8.55500			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			8.19590	8.03640		24.61	843,530,223.90	102,921	290,657.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		93.00000	184	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		107.00000	38	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		75.00000	146	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		138.00000	50	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		122.00000	224	28.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		86.00000	28	28.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		47.00000	82	24.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		211.00000	86	24.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		29.00000	48	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		293.00000	152	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		23.00000	36	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		337.00000	191	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		14.00000	21	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		428.00000	275	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		11.00000	16	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		475.00000	320	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		6.00000	7	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		619.00000	461	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		6.00000	7	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		619.00000	461	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		9.00000	12	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		523.00000	366	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		18.00000	28	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		382.00000	232	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		3.00000	3	35.10	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		767.00000	607	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		9.00000	12	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		523.00000	366	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		7.00000	9	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		571.00000	413	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		4.00000	4	34.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		717.00000	558	34.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		2.00000	2	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		866.00000	706	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		1.00000	1	39.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		1,015.00000	855	39.47	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	9.15	Call		1.00000	1	41.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		1,114.00000	955	41.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1.00000	1	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		1,164.00000	1,005	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		1.00000	0	42.97	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		1,214.00000	1,055	42.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		1.00000	0	43.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		1,264.00000	1,104	43.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		1.00000	1	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		965.00000	805	38.60	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		1.00000	1	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		1,164.00000	1,005	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		0.00000	0	53.97	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		2,164.00000	2,004	53.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		0.00000	0	48.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,514.00000	1,354	48.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		0.00000	0	49.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,614.00000	1,454	49.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		0.00000	0	52.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,864.00000	1,704	52.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		0.00000	0	51.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		1,714.00000	1,554	51.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		0.00000	0	55.22	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,364.00000	2,204	55.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		0.00000	0	48.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,514.00000	1,354	48.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		0.00000	0	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,564.00000	1,404	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		0.00000	0	49.96	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,614.00000	1,454	49.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		0.00000	0	51.78	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		1,814.00000	1,654	51.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		0.00000	0	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,564.00000	1,404	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		0.00000	0	51.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		1,764.00000	1,604	51.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		0.00000	0	53.34	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		2,064.00000	1,904	53.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		0.00000	0	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		2,114.00000	1,954	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		0.00000	0	57.87	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,764.00000	2,604	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		0.00000	0	53.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		2,064.00000	1,904	53.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		0.00000	0	53.97	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 12/06/2009 Currency Future	10.20	Put			2,164.00000	2,004	53.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	55.85	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,464.00000	2,304	55.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	54.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,314.00000	2,154	54.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,514.00000	2,354	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	67.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,964.00000	3,804	67.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,764.00000	4,604	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	57.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,664.00000	2,504	57.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	56.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,614.00000	2,454	56.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	56.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,564.00000	2,404	56.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	54.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,264.00000	2,104	54.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	53.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,014.00000	1,854	53.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	55.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,414.00000	2,254	55.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	54.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,214.00000	2,054	54.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,914.00000	1,754	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	52.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,964.00000	1,804	52.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	54.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,264.00000	2,104	54.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	54.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,314.00000	2,154	54.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	55.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,364.00000	2,204	55.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	56.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,614.00000	2,454	56.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	50.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,664.00000	1,504	50.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	53.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,014.00000	1,854	53.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	56.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,564.00000	2,404	56.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,514.00000	2,354	56.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	58.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,864.00000	2,704	58.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	59.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,014.00000	2,854	59.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	60.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,114.00000	2,954	60.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	58.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,814.00000	2,654	58.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,764.00000	2,604	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	59.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,914.00000	2,754	59.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	62.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,314.00000	3,154	62.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	64.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,614.00000	3,454	64.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	64.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,664.00000	3,504	64.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	65.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,814.00000	3,654	65.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	60.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,164.00000	3,004	60.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	58.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,814.00000	2,654	58.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,464.00000	1,304	47.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	52.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,864.00000	1,704	52.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	51.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,764.00000	1,604	51.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	45.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,364.00000	1,204	45.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2.00000	2	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			915.00000	756	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2.00000	2	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			915.00000	756	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			5.00000	5	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			668.00000	509	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			14.00000	21	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			428.00000	275	28.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			3.00000	2	35.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			816.00000	657	35.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			37.00000	63	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			251.00000	117	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			29.00000	48	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			293.00000	152	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2.00000	2	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			866.00000	706	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1.00000	1	40.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,065.00000	905	40.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			59.00000	112	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			173.00000	66	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			18.00000	28	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			382.00000	232	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			7.00000	9	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			571.00000	413	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			5.00000	5	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			668.00000	509	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3.00000	3	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			767.00000	607	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1.00000	1	40.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,065.00000	905	40.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1.00000	0	43.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,264.00000	1,104	43.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	50.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,664.00000	1,504	50.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	45.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,364.00000	1,204	45.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,114.00000	1,954	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	57.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,714.00000	2,554	57.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	60.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,114.00000	2,954	60.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	61.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,214.00000	3,054	61.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	59.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,964.00000	2,804	59.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	60.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,064.00000	2,904	60.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	58.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,864.00000	2,704	58.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	60.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,064.00000	2,904	60.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	61.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,264.00000	3,104	61.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	62.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,364.00000	3,204	62.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	63.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,464.00000	3,304	63.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	63.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,564.00000	3,404	63.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	62.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,414.00000	3,254	62.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	63.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,514.00000	3,354	63.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	65.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,714.00000	3,554	65.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	66.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,914.00000	3,754	66.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	67.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,014.00000	3,854	67.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	68.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,114.00000	3,954	68.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	68.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,214.00000	4,054	68.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	65.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,764.00000	3,604	65.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	66.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,864.00000	3,704	66.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	67.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,064.00000	3,904	67.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	63.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,514.00000	3,354	63.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	67.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,014.00000	3,854	67.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	61.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,264.00000	3,104	61.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	62.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,364.00000	3,204	62.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	59.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,014.00000	2,854	59.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	62.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,314.00000	3,154	62.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,914.00000	1,754	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	51.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,814.00000	1,654	51.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	44.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,314.00000	1,154	44.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	46.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,414.00000	1,254	46.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	46.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,414.00000	1,254	46.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	44.72	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 12/06/2009 Currency Future	9.35	Put			1,314.00000	1,154	44.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,736.00000	4,896	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,236.00000	3,396	55.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	55.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,736.00000	1,896	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			269.00000	404	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			33.00000	8	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	69.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,264.00000	4,104	69.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,764.00000	5,604	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,264.00000	7,104	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			4,986.00000	5,146	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,486.00000	3,646	47.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	47.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			1,986.00000	2,146	41.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	41.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			495.00000	648	36.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			9.00000	2	36.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,514.00000	5,354	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			7,014.00000	6,854	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,286.00000	3,446	54.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	54.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,286.00000	2,446	50.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	50.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,286.00000	1,446	40.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	40.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			312.00000	452	33.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			25.00000	6	33.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,714.00000	4,554	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,436.00000	3,596	49.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	49.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,436.00000	2,596	55.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	55.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,436.00000	1,596	39.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	39.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			448.00000	598	35.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			11.00000	2	35.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	0	71.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		4,564.00000	4,404	71.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call		2,486.00000	2,646	57.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put		0.00000	0	57.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call		1,486.00000	1,646	39.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put		0.00000	0	39.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	71.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put		4,514.00000	4,354	71.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		0.00000	0	66.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		3,864.00000	3,704	66.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put		4,864.00000	4,704	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call		3,586.00000	3,746	44.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put		0.00000	0	44.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call		2,586.00000	2,746	60.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put		0.00000	0	60.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call		1,586.00000	1,746	38.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put		0.00000	0	38.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call		592.00000	747	38.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put		5.00000	1	38.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put		4,914.00000	4,754	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put		5,014.00000	4,854	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call		3,386.00000	3,546	50.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put		0.00000	0	50.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call		2,386.00000	2,546	54.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put		0.00000	0	54.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call		1,386.00000	1,546	39.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put		0.00000	0	39.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call		401.00000	549	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put		15.00000	3	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put		5,114.00000	4,954	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put		5,064.00000	4,904	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call		3,536.00000	3,696	46.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put		0.00000	0	46.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call		2,536.00000	2,696	58.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put		0.00000	0	58.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call		1,536.00000	1,696	38.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put		0.00000	0	38.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call		543.00000	697	37.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put		7.00000	1	37.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call		0.00000	0	72.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,964.00000	4,804	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,686.00000	3,846	41.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	41.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,686.00000	2,846	63.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	63.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,686.00000	1,846	37.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	37.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			689.00000	846	40.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			3.00000	1	40.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,814.00000	4,654	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,736.00000	3,896	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,736.00000	2,896	65.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	65.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			739.00000	896	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			2.00000	0	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	65.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,764.00000	3,604	65.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,836.00000	3,996	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,836.00000	2,996	68.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	68.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,836.00000	1,996	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			838.00000	996	43.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			1.00000	0	43.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,664.00000	4,504	72.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,936.00000	4,096	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,936.00000	3,096	65.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	65.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,936.00000	2,096	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			937.00000	1,096	42.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			1.00000	0	42.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,036.00000	4,196	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,036.00000	3,196	62.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	62.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,036.00000	2,196	42.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	42.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			1,037.00000	1,196	42.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			0.00000	0	42.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	70.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,464.00000	4,304	70.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		3,986.00000	4,146	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	36.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		2,986.00000	3,146	63.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	63.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		987.00000	1,146	42.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		1.00000	0	42.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		93.00000	184	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		107.00000	38	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.33850	8.17610		23.96	806,791,567.50	96,755	78,757.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		395.00000	474	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		418.00000	335	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		296.00000	353	24.65	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		620.00000	514	24.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		414.00000	498	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		388.00000	309	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		994.00000	1,137	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		67.00000	49	22.21	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		484.00000	577	22.78	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		308.00000	239	22.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		376.00000	450	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		450.00000	362	23.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		234.00000	279	25.81	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		808.00000	690	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		358.00000	428	23.79	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		482.00000	390	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		310.00000	370	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		584.00000	482	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		269.00000	321	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		693.00000	582	25.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		257.00000	306	25.34	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		731.00000	618	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		720.00000	848	22.23	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		144.00000	109	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		224.00000	266	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		848.00000	728	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		245.00000	292	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		769.00000	654	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		282.00000	336	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		656.00000	548	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		205.00000	243	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		929.00000	805	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		180.00000	213	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,054.00000	924	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Call			158.00000	187	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,182.00000	1,048	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			145.00000	172	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,269.00000	1,133	28.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			133.00000	157	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,357.00000	1,219	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			139.00000	165	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,313.00000	1,176	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			108.00000	127	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,582.00000	1,438	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			60.00000	70	32.60	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,284.00000	2,132	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			95.00000	112	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,719.00000	1,573	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			79.00000	92	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,953.00000	1,803	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			92.00000	107	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,766.00000	1,619	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			103.00000	122	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,627.00000	1,483	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			99.00000	117	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,673.00000	1,528	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			88.00000	103	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,812.00000	1,665	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			88.00000	103	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,812.00000	1,665	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			68.00000	79	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,141.00000	1,990	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			65.00000	76	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,189.00000	2,037	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			62.00000	73	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,236.00000	2,085	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			62.00000	73	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,236.00000	2,085	32.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			56.00000	65	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,379.00000	2,226	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			48.00000	56	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,572.00000	2,417	33.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			40.00000	46	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,814.00000	2,658	34.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			5.00000	7	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,829.00000	4,669	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			43.00000	50	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,717.00000	2,561	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			44.00000	52	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,668.00000	2,513	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		46.00000	54	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,620.00000	2,465	33.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		58.00000	67	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,332.00000	2,179	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		70.00000	82	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,094.00000	1,943	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		51.00000	60	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,475.00000	2,322	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		50.00000	58	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,523.00000	2,369	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		76.00000	88	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,000.00000	1,850	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		85.00000	99	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,859.00000	1,711	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		73.00000	85	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,047.00000	1,896	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		53.00000	62	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,427.00000	2,274	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		51.00000	60	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,475.00000	2,322	33.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		43.00000	50	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,717.00000	2,561	34.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		53.00000	62	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,427.00000	2,274	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		65.00000	76	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,189.00000	2,037	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		70.00000	82	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,094.00000	1,943	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		82.00000	95	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,906.00000	1,757	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		30.00000	36	35.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,154.00000	2,998	35.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		112.00000	132	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,536.00000	1,394	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		103.00000	122	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,627.00000	1,483	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		95.00000	112	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,719.00000	1,573	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		60.00000	70	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,284.00000	2,132	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		117.00000	138	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,491.00000	1,350	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		108.00000	127	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,582.00000	1,438	29.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.50	Call			122.00000	144	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,446.00000	1,306	29.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			76.00000	88	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,000.00000	1,850	31.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			41.00000	48	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,765.00000	2,609	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			39.00000	45	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,862.00000	2,706	34.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			73.00000	85	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,047.00000	1,896	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			37.00000	43	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,911.00000	2,755	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			35.00000	40	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,009.00000	2,852	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			44.00000	52	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,668.00000	2,513	33.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			37.00000	43	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,911.00000	2,755	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			32.00000	37	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,106.00000	2,949	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			41.00000	48	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,765.00000	2,609	34.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			36.00000	42	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,960.00000	2,803	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			79.00000	92	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,953.00000	1,803	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			36.00000	42	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,960.00000	2,803	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			33.00000	39	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,057.00000	2,900	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			50.00000	58	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,523.00000	2,369	33.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			35.00000	40	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,009.00000	2,852	34.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			29.00000	35	35.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,203.00000	3,047	35.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			165.00000	195	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,139.00000	1,006	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			127.00000	151	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,401.00000	1,262	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			117.00000	138	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,491.00000	1,350	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			173.00000	203	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,096.00000	965	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			133.00000	157	28.77	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 14/09/2009 Currency Future	9.40	Put			1,357.00000	1,219	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			151.00000	179	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,225.00000	1,090	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			127.00000	151	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,401.00000	1,262	28.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			92.00000	107	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,766.00000	1,619	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			85.00000	99	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,859.00000	1,711	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			158.00000	187	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,182.00000	1,048	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			112.00000	132	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,536.00000	1,394	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			180.00000	213	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,054.00000	924	27.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			188.00000	222	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,012.00000	884	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			173.00000	203	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,096.00000	965	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,776.00000	4,939	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,276.00000	3,439	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,788.00000	1,948	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			12.00000	9	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			535.00000	636	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			259.00000	197	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			10.00000	14	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,234.00000	4,076	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	3	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,726.00000	5,564	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,224.00000	7,062	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,976.00000	5,139	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,476.00000	3,639	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,985.00000	2,144	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			9.00000	5	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			653.00000	772	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			176.00000	134	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			13.00000	17	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,037.00000	3,879	37.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	3	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,526.00000	5,365	37.32	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 14/09/2009 Currency Future	15.20	Call		0.00000	1	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		7,024.00000	6,862	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,026.00000	5,189	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,526.00000	3,689	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,034.00000	2,193	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		8.00000	4	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		685.00000	810	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		159.00000	121	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		14.00000	18	36.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,988.00000	3,829	36.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		2.00000	4	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,476.00000	5,315	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		0.00000	1	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,974.00000	6,812	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		214.00000	254	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		888.00000	766	26.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		196.00000	232	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		970.00000	844	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		139.00000	165	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,313.00000	1,176	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,306.00000	1,457	22.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		30.00000	19	22.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		871.00000	1,008	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		95.00000	70	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		325.00000	388	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		549.00000	450	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,494.00000	1,652	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		18.00000	13	23.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,036.00000	1,181	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		60.00000	43	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,542.00000	1,701	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		16.00000	12	23.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,079.00000	1,226	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		53.00000	38	22.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,591.00000	1,750	24.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		15.00000	12	24.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,123.00000	1,271	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		47.00000	33	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		436.00000	523	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		360.00000	285	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		23.00000	28	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,447.00000	3,290	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		8.00000	12	37.32	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 14/09/2009 Currency Future	12.60	Put			4,432.00000	4,273	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			245.00000	292	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			769.00000	654	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			21.00000	26	36.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,545.00000	3,387	36.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			7.00000	10	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,531.00000	4,372	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,447.00000	1,603	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			21.00000	14	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			622.00000	736	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			195.00000	148	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			20.00000	25	36.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,594.00000	3,436	36.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			7.00000	10	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,581.00000	4,421	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,400.00000	1,553	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			23.00000	15	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			952.00000	1,093	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			76.00000	55	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			592.00000	701	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			216.00000	162	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			19.00000	24	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,643.00000	3,485	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			7.00000	9	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,630.00000	4,471	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			22.00000	27	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,496.00000	3,339	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			8.00000	11	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,482.00000	4,322	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,689.00000	1,849	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			13.00000	10	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,214.00000	1,363	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			38.00000	25	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			794.00000	926	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			118.00000	88	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			25.00000	31	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,349.00000	3,192	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			9.00000	13	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,333.00000	4,174	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,738.00000	1,898	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			12.00000	10	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,260.00000	1,410	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			34.00000	22	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			832.00000	967	22.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			106.00000	78	22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.95	Call			509.00000	606	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			283.00000	217	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			310.00000	370	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			584.00000	482	24.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			26.00000	32	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,300.00000	3,144	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			10.00000	14	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,284.00000	4,125	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,886.00000	2,046	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			10.00000	7	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			12.00000	16	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,136.00000	3,977	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,936.00000	2,095	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			10.00000	6	26.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			12.00000	17	37.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,086.00000	3,928	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.46720		8.30390		23.72	50,337,504.00	5,945	20,845.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			150.00000	169	30.36	29,406,000.00	174	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,396.00000	2,252	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			62.00000	71	34.27	13,419,000.00	189	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,058.00000	3,904	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			43.00000	49	35.22	8,526,000.00	174	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,739.00000	4,582	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			567.00000	650	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			564.00000	483	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			213.00000	242	28.58	45,738,000.00	189	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,810.00000	1,675	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			548.00000	627	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			595.00000	510	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			267.00000	302	27.24	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,463.00000	1,335	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			589.00000	674	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			535.00000	456	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			567.00000	650	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			564.00000	483	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			548.00000	627	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			595.00000	510	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			513.00000	584	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			659.00000	567	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			480.00000	546	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			726.00000	629	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			464.00000	529	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			760.00000	661	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			464.00000	529	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			760.00000	661	24.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.75	Call			421.00000	479	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			867.00000	762	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			449.00000	512	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			795.00000	694	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,069.00000	1,198	21.61	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			165.00000	131	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			382.00000	435	25.23	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			978.00000	868	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			370.00000	422	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,016.00000	904	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			382.00000	435	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			978.00000	868	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			395.00000	449	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			941.00000	832	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			435.00000	495	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			831.00000	728	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			407.00000	464	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			903.00000	797	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			359.00000	408	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,055.00000	941	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			327.00000	372	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,173.00000	1,055	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			299.00000	340	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,295.00000	1,173	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			282.00000	320	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,378.00000	1,253	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			274.00000	311	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,420.00000	1,294	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			299.00000	340	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,295.00000	1,173	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			259.00000	293	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,505.00000	1,376	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			318.00000	361	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,214.00000	1,094	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			274.00000	311	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,420.00000	1,294	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			226.00000	255	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,722.00000	1,588	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			185.00000	210	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,031.00000	1,893	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			202.00000	229	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,898.00000	1,762	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			220.00000	249	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,766.00000	1,631	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			220.00000	249	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,766.00000	1,631	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		196.00000	222	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,942.00000	1,805	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		166.00000	188	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,212.00000	2,071	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		158.00000	178	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,304.00000	2,161	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		154.00000	174	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,350.00000	2,207	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		146.00000	165	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,442.00000	2,298	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		132.00000	149	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,628.00000	2,482	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		116.00000	131	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,862.00000	2,714	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		119.00000	135	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,815.00000	2,668	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		125.00000	142	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,721.00000	2,574	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		171.00000	193	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,167.00000	2,026	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		162.00000	183	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,258.00000	2,116	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		142.00000	161	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,488.00000	2,343	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		135.00000	153	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,581.00000	2,435	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		132.00000	149	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,628.00000	2,482	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		180.00000	204	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,076.00000	1,937	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		191.00000	216	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,987.00000	1,849	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		150.00000	169	30.36	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,396.00000	2,252	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		139.00000	157	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,535.00000	2,389	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		191.00000	216	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,987.00000	1,849	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		111.00000	125	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,957.00000	2,808	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		113.00000	128	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,909.00000	2,761	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		103.00000	116	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,099.00000	2,949	32.26	0.00	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	11.20	Call			108.00000	122	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,004.00000	2,855	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			62.00000	71	34.27	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,058.00000	3,904	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			89.00000	101	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,386.00000	3,233	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			94.00000	105	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,290.00000	3,138	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			73.00000	84	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,769.00000	3,616	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			59.00000	67	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,155.00000	4,000	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			47.00000	55	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,543.00000	4,387	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			38.00000	45	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,935.00000	4,777	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			77.00000	88	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,673.00000	3,521	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			50.00000	57	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,446.00000	4,290	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			41.00000	47	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,837.00000	4,680	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			496.00000	565	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			692.00000	598	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			337.00000	384	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,134.00000	1,017	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			239.00000	270	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,635.00000	1,502	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			69.00000	79	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,865.00000	3,712	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			37.00000	42	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,033.00000	4,875	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			530.00000	605	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			626.00000	538	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			252.00000	285	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,548.00000	1,418	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			180.00000	204	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,076.00000	1,937	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			98.00000	111	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,194.00000	3,043	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			53.00000	61	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,349.00000	4,193	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			407.00000	464	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			903.00000	797	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			82.00000	92	33.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,578.00000	3,425	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		32.00000	37	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,328.00000	5,170	36.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		55.00000	64	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,252.00000	4,097	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		41.00000	47	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,837.00000	4,680	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		30.00000	35	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,426.00000	5,268	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		435.00000	495	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		831.00000	728	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		85.00000	96	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,482.00000	3,329	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		45.00000	52	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,641.00000	4,485	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		33.00000	39	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,229.00000	5,071	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		65.00000	75	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,961.00000	3,808	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		47.00000	55	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,543.00000	4,387	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		35.00000	40	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,131.00000	4,973	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		291.00000	330	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,337.00000	1,213	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		207.00000	236	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,853.00000	1,718	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		84.00000	94	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,530.00000	3,377	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		60.00000	69	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,106.00000	3,952	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		44.00000	51	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,690.00000	4,533	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		32.00000	38	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,278.00000	5,120	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		610.00000	698	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		506.00000	431	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		82.00000	92	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,578.00000	3,425	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		656.00000	749	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		452.00000	381	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		680.00000	775	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		426.00000	358	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		308.00000	350	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,254.00000	1,133	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Call			116.00000	131	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,862.00000	2,714	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			87.00000	98	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,434.00000	3,281	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			64.00000	73	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,010.00000	3,856	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			46.00000	53	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,592.00000	4,436	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			758.00000	860	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			354.00000	293	22.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			337.00000	384	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,134.00000	1,017	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			69.00000	79	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,865.00000	3,712	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			731.00000	831	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			377.00000	314	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			480.00000	546	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			726.00000	629	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			232.00000	262	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,678.00000	1,545	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			122.00000	138	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,768.00000	2,621	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			91.00000	103	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,338.00000	3,186	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			67.00000	77	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,913.00000	3,760	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			38.00000	44	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,984.00000	4,826	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			872.00000	985	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			268.00000	217	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			103.00000	116	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,099.00000	2,949	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			903.00000	1,018	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			249.00000	201	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			395.00000	449	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			941.00000	832	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			105.00000	119	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,051.00000	2,902	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			80.00000	90	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,626.00000	3,473	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			934.00000	1,052	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			230.00000	185	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			705.00000	803	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			401.00000	336	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			318.00000	361	26.24	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	9.20	Put		1,214.00000	1,094	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		100.00000	113	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,146.00000	2,996	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		75.00000	86	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,721.00000	3,569	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		54.00000	62	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,300.00000	4,145	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		29.00000	34	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,476.00000	5,317	36.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		77.00000	88	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,673.00000	3,521	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		27.00000	32	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,623.00000	5,465	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		29.00000	33	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,525.00000	5,366	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		80.00000	90	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,626.00000	3,473	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		57.00000	66	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,203.00000	4,048	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		31.00000	36	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,377.00000	5,219	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		26.00000	31	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,722.00000	5,563	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		633.00000	723	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		479.00000	406	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		610.00000	698	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		506.00000	431	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		872.00000	985	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		268.00000	217	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		680.00000	775	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		426.00000	358	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		513.00000	584	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		659.00000	567	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		87.00000	98	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,434.00000	3,281	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		46.00000	53	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,592.00000	4,436	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		26.00000	30	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,772.00000	5,613	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		785.00000	890	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		331.00000	273	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		34.00000	39	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,180.00000	5,022	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		842.00000	952	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		288.00000	235	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	41	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,082.00000	4,924	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,181.00000	1,320	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			127.00000	103	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			449.00000	512	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			795.00000	694	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			51.00000	59	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,397.00000	4,242	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			42.00000	48	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,788.00000	4,631	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,221.00000	1,362	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			117.00000	95	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			967.00000	1,087	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			213.00000	170	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			370.00000	422	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,016.00000	904	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			129.00000	145	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,675.00000	2,528	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			91.00000	103	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,338.00000	3,186	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	41	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,082.00000	4,924	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,141.00000	1,279	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			137.00000	112	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,474.00000	1,622	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			70.00000	55	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			872.00000	985	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			268.00000	217	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,518.00000	1,667	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			64.00000	50	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			185.00000	210	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,031.00000	1,893	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,431.00000	1,578	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			77.00000	61	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			842.00000	952	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			288.00000	235	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			175.00000	199	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,122.00000	1,982	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			60.00000	69	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,106.00000	3,952	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,431.00000	1,578	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			77.00000	61	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,562.00000	1,712	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			58.00000	45	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,754.00000	4,917	34.13	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	3.55	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,259.00000	3,422	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	5	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,789.00000	1,944	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		36.00000	27	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		11.00000	14	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,257.00000	7,097	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,004.00000	5,167	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,508.00000	3,671	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	3	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,024.00000	2,186	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	19	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		813.00000	921	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		309.00000	254	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		13.00000	16	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,009.00000	6,849	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,105.00000	1,238	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		151.00000	121	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		731.00000	831	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		377.00000	314	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		51.00000	59	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,397.00000	4,242	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,309.00000	3,472	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,319.00000	2,481	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	14	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,388.00000	1,534	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		84.00000	66	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,517.00000	2,679	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	11	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		20.00000	24	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,316.00000	6,156	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		15.00000	18	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,861.00000	6,701	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,558.00000	3,720	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		4.00000	3	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,566.00000	2,728	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		12.00000	11	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,607.00000	1,758	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		53.00000	41	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		14.00000	17	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,960.00000	6,800	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,458.00000	3,621	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	4	31.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,467.00000	2,629	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			13.00000	12	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			13.00000	16	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,059.00000	6,899	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,408.00000	3,571	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			5.00000	4	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,418.00000	2,580	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	13	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			12.00000	15	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,108.00000	6,948	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,657.00000	3,820	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,665.00000	2,827	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	10	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,697.00000	1,850	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			44.00000	33	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,707.00000	3,870	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,714.00000	2,877	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			10.00000	9	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,743.00000	1,897	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			39.00000	30	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	18	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,811.00000	6,651	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,856.00000	4,019	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,863.00000	3,025	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	8	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,883.00000	2,039	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			29.00000	21	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,034.00000	1,159	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			180.00000	142	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			207.00000	236	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,853.00000	1,718	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			17.00000	20	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,663.00000	6,503	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,956.00000	4,119	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			2.00000	2	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,962.00000	3,124	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			8.00000	7	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,977.00000	2,137	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			23.00000	19	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			18.00000	21	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,564.00000	6,404	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,006.00000	4,168	34.13	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	4.30	Put		2.00000	1	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,012.00000	3,174	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		8.00000	7	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		18.00000	22	37.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,514.00000	6,354	37.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,055.00000	4,218	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		2.00000	1	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,061.00000	3,224	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	6	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,073.00000	2,235	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		20.00000	18	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		19.00000	22	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,465.00000	6,305	37.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.59010	8.42800		23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		202.00000	227	29.89	48,124,000.00	212	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,824.00000	2,687	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		124.00000	140	32.25	72,660,000.00	519	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,996.00000	3,849	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		683.00000	763	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		705.00000	623	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		475.00000	530	25.17	112,360,000.00	212	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,197.00000	1,090	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		343.00000	382	27.13	198,258,000.00	519	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,765.00000	1,642	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		701.00000	785	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		673.00000	595	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		664.00000	743	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		736.00000	653	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		647.00000	723	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		769.00000	683	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		597.00000	667	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		869.00000	777	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		582.00000	650	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		904.00000	810	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		538.00000	601	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,010.00000	911	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		499.00000	557	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,121.00000	1,017	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		525.00000	586	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,047.00000	946	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		552.00000	617	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		974.00000	877	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		441.00000	493	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,313.00000	1,202	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		421.00000	469	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,393.00000	1,279	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		392.00000	437	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,514.00000	1,397	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		411.00000	458	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,433.00000	1,318	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		375.00000	418	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,597.00000	1,478	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		375.00000	418	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,597.00000	1,478	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		168.00000	189	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,240.00000	3,099	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		383.00000	427	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,555.00000	1,437	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		336.00000	374	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,808.00000	1,684	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		313.00000	350	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,935.00000	1,810	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		279.00000	313	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,151.00000	2,023	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		306.00000	343	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,978.00000	1,853	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		328.00000	366	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,850.00000	1,726	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		328.00000	366	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,850.00000	1,726	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		299.00000	335	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,021.00000	1,895	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		299.00000	335	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,021.00000	1,895	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		255.00000	286	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,327.00000	2,196	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		250.00000	280	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,372.00000	2,240	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		261.00000	293	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,283.00000	2,153	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		245.00000	274	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,417.00000	2,284	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		230.00000	257	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,552.00000	2,417	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		207.00000	232	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,779.00000	2,642	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		186.00000	209	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,008.00000	2,869	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		190.00000	213	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,962.00000	2,823	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			198.00000	223	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,870.00000	2,732	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			194.00000	218	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,916.00000	2,778	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			220.00000	246	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,642.00000	2,506	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			225.00000	252	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,597.00000	2,462	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			211.00000	236	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,733.00000	2,596	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			202.00000	227	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,824.00000	2,687	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			216.00000	241	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,688.00000	2,551	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			234.00000	262	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,506.00000	2,372	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			245.00000	274	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,417.00000	2,284	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			225.00000	252	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,597.00000	2,462	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			182.00000	205	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,054.00000	2,915	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			173.00000	193	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,185.00000	3,043	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			179.00000	201	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,101.00000	2,961	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			179.00000	201	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,101.00000	2,961	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			175.00000	197	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,147.00000	3,006	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			159.00000	178	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,381.00000	3,238	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			172.00000	193	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,194.00000	3,053	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			153.00000	171	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,475.00000	3,331	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			165.00000	185	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,287.00000	3,145	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			162.00000	182	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,334.00000	3,191	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			358.00000	399	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,680.00000	1,559	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			313.00000	350	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,935.00000	1,810	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			285.00000	320	28.16	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	10.25	Put		2,107.00000	1,980	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		273.00000	306	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,195.00000	2,066	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		114.00000	127	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,236.00000	4,087	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		401.00000	448	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,473.00000	1,358	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		162.00000	182	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,334.00000	3,191	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		65.00000	76	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,337.00000	5,186	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		431.00000	481	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,353.00000	1,241	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		220.00000	246	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,642.00000	2,506	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		70.00000	83	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,192.00000	5,043	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		452.00000	505	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,274.00000	1,165	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		74.00000	87	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,096.00000	4,947	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		463.00000	517	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,235.00000	1,127	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		198.00000	223	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,870.00000	2,732	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		77.00000	90	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,049.00000	4,900	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		486.00000	543	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,158.00000	1,053	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		81.00000	95	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,953.00000	4,805	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		147.00000	165	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,569.00000	3,425	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		56.00000	66	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,578.00000	5,426	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		366.00000	408	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,638.00000	1,518	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		156.00000	175	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,428.00000	3,285	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		150.00000	168	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,522.00000	3,378	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		58.00000	68	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,530.00000	5,378	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		147.00000	165	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,569.00000	3,425	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			142.00000	159	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,664.00000	3,519	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			137.00000	153	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,759.00000	3,613	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			50.00000	60	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,772.00000	5,619	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			351.00000	390	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,723.00000	1,600	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			182.00000	205	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,054.00000	2,915	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			150.00000	168	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,522.00000	3,378	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			145.00000	162	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,617.00000	3,472	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			55.00000	65	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,627.00000	5,475	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			61.00000	72	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,433.00000	5,282	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			441.00000	493	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,313.00000	1,202	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			72.00000	85	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,144.00000	4,995	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			567.00000	633	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			939.00000	843	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			85.00000	100	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,857.00000	4,710	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			525.00000	586	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,047.00000	946	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			239.00000	268	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,461.00000	2,328	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			194.00000	218	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,916.00000	2,778	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			79.00000	92	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,001.00000	4,852	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			216.00000	241	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,688.00000	2,551	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			175.00000	197	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,147.00000	3,006	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			68.00000	81	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,240.00000	5,090	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			250.00000	280	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,372.00000	2,240	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			239.00000	268	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,461.00000	2,328	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			83.00000	97	33.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,905.00000	4,757	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			511.00000	572	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,083.00000	981	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			67.00000	78	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,289.00000	5,138	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			88.00000	103	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,810.00000	4,663	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			630.00000	703	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			802.00000	713	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			267.00000	299	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,239.00000	2,109	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			95.00000	109	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,667.00000	4,519	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			273.00000	306	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,195.00000	2,066	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			98.00000	111	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,620.00000	4,471	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			103.00000	115	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,525.00000	4,375	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			292.00000	328	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,064.00000	1,937	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			279.00000	313	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,151.00000	2,023	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			101.00000	113	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,573.00000	4,423	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			831.00000	926	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			503.00000	436	22.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			320.00000	358	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,892.00000	1,768	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			116.00000	130	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,188.00000	4,040	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			808.00000	901	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			530.00000	460	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			880.00000	978	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			452.00000	388	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			351.00000	390	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,723.00000	1,600	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			120.00000	134	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,092.00000	3,944	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			905.00000	1,006	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			427.00000	366	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			122.00000	137	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,044.00000	3,897	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			742.00000	829	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			614.00000	539	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			306.00000	343	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,978.00000	1,853	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			292.00000	328	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,064.00000	1,937	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			108.00000	121	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,380.00000	4,231	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			855.00000	952	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			477.00000	412	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			343.00000	382	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,765.00000	1,642	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			118.00000	132	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,140.00000	3,992	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			931.00000	1,034	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			403.00000	344	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			366.00000	408	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,638.00000	1,518	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,073.00000	1,185	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			295.00000	245	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			411.00000	458	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,433.00000	1,318	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			122.00000	137	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,044.00000	3,897	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,103.00000	1,218	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			275.00000	228	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,135.00000	1,254	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			257.00000	214	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			431.00000	481	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,353.00000	1,241	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			127.00000	142	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,949.00000	3,802	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,167.00000	1,291	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			239.00000	201	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,778.00000	4,940	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,288.00000	3,450	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			10.00000	10	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,846.00000	1,996	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			68.00000	56	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			110.00000	123	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,332.00000	4,183	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			22.00000	26	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,244.00000	7,086	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,028.00000	5,190	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,536.00000	3,698	28.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.90	Put		8.00000	8	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,072.00000	2,231	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		44.00000	41	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		25.00000	30	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,997.00000	6,840	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,308.00000	1,445	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		180.00000	155	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		486.00000	543	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,158.00000	1,053	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		463.00000	517	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,235.00000	1,127	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		383.00000	427	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,555.00000	1,437	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		139.00000	156	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,711.00000	3,566	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,338.00000	3,500	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		10.00000	9	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,359.00000	2,519	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		31.00000	29	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,465.00000	1,606	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		137.00000	116	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		134.00000	150	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,806.00000	3,660	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		90.00000	106	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,762.00000	4,615	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,487.00000	3,648	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		9.00000	8	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,504.00000	2,664	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		26.00000	24	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,588.00000	1,733	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		110.00000	93	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,553.00000	2,712	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		25.00000	22	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,630.00000	1,776	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		102.00000	86	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,586.00000	3,747	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		8.00000	7	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,601.00000	2,761	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		23.00000	21	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,672.00000	1,819	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		94.00000	79	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		958.00000	1,063	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		380.00000	322	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,387.00000	3,549	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		9.00000	9	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,407.00000	2,567	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			29.00000	27	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,505.00000	1,648	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			127.00000	108	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,685.00000	3,847	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,699.00000	2,859	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			21.00000	18	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,758.00000	1,907	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			80.00000	67	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,014.00000	1,122	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			336.00000	282	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,734.00000	3,896	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	6	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,747.00000	2,907	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			19.00000	17	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,802.00000	1,952	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			74.00000	61	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,043.00000	1,154	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			315.00000	263	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			129.00000	145	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,901.00000	3,755	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,883.00000	4,045	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			5.00000	5	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,894.00000	3,055	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			16.00000	14	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,935.00000	2,089	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			57.00000	49	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			93.00000	107	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,715.00000	4,567	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,933.00000	4,094	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			5.00000	4	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,943.00000	3,104	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			15.00000	14	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,980.00000	2,136	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			52.00000	46	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,033.00000	4,193	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			5.00000	3	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,041.00000	3,203	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			13.00000	13	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,233.00000	1,367	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			205.00000	177	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,983.00000	4,144	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			5.00000	4	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,992.00000	3,153	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.45	Put		14.00000	13	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,026.00000	2,183	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		48.00000	43	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,199.00000	1,329	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		221.00000	189	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.71030	8.55310		23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		201.00000	223	30.48	79,611,000.00	357	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,797.00000	3,662	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		806.00000	886	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		803.00000	726	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		556.00000	612	25.24	218,484,000.00	357	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,403.00000	1,302	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		788.00000	866	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		835.00000	756	23.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		825.00000	906	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		771.00000	696	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		770.00000	847	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		867.00000	787	23.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		720.00000	792	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		966.00000	882	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		704.00000	775	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,001.00000	915	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		659.00000	726	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,106.00000	1,015	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		688.00000	758	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,035.00000	948	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		645.00000	710	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,141.00000	1,050	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		604.00000	666	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,251.00000	1,156	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		617.00000	680	24.64	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,214.00000	1,120	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		631.00000	695	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,178.00000	1,085	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		673.00000	742	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,070.00000	981	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		534.00000	588	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,481.00000	1,377	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		503.00000	553	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,600.00000	1,493	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		523.00000	576	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,520.00000	1,416	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		483.00000	532	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,680.00000	1,572	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		513.00000	565	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,560.00000	1,454	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		218.00000	242	30.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,565.00000	3,432	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		493.00000	542	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,640.00000	1,532	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		440.00000	483	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,887.00000	1,773	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		415.00000	457	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,012.00000	1,897	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		376.00000	415	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,223.00000	2,105	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		407.00000	449	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,054.00000	1,939	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		432.00000	474	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,929.00000	1,814	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		556.00000	612	25.24	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,403.00000	1,302	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,041.00000	1,141	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		488.00000	431	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		474.00000	522	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,721.00000	1,611	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		457.00000	502	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,803.00000	1,692	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		423.00000	466	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,970.00000	1,855	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		391.00000	432	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,138.00000	2,021	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		184.00000	205	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,031.00000	3,894	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,017.00000	1,115	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		514.00000	454	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		465.00000	512	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,762.00000	1,651	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		448.00000	493	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,845.00000	1,732	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		399.00000	440	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,096.00000	1,980	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		383.00000	423	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,180.00000	2,063	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		181.00000	201	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,078.00000	3,941	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		948.00000	1,040	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		594.00000	529	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		457.00000	502	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,803.00000	1,692	26.42	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	10.30	Call			391.00000	432	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,138.00000	2,021	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			362.00000	400	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,309.00000	2,190	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			173.00000	192	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,220.00000	4,081	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			883.00000	970	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			680.00000	610	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			432.00000	474	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,929.00000	1,814	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			383.00000	423	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,180.00000	2,063	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			369.00000	408	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,266.00000	2,147	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			355.00000	392	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,352.00000	2,232	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			342.00000	378	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,439.00000	2,318	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			165.00000	183	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,361.00000	4,222	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			970.00000	1,064	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			567.00000	504	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			465.00000	512	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,762.00000	1,651	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			175.00000	195	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,172.00000	4,034	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,173.00000	1,282	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			370.00000	322	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			545.00000	600	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,442.00000	1,340	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			448.00000	493	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,845.00000	1,732	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,202.00000	1,312	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			349.00000	302	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			474.00000	522	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,721.00000	1,611	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			197.00000	219	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,844.00000	3,709	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,231.00000	1,347	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			328.00000	287	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			568.00000	625	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,364.00000	1,265	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			545.00000	600	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,442.00000	1,340	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			194.00000	215	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,891.00000	3,755	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,261.00000	1,383	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		308.00000	272	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		579.00000	638	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,326.00000	1,228	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,804.00000	4,961	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,319.00000	3,476	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	15	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,913.00000	2,057	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		110.00000	97	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		926.00000	1,016	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		623.00000	556	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		275.00000	305	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,972.00000	2,845	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		85.00000	98	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,782.00000	5,637	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		41.00000	48	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,238.00000	7,088	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,054.00000	5,211	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,566.00000	3,723	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	12	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,131.00000	2,280	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		78.00000	70	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		302.00000	333	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,749.00000	2,623	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		178.00000	198	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,125.00000	3,988	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		96.00000	110	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,543.00000	5,399	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		47.00000	54	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,994.00000	6,844	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,435.00000	1,568	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		232.00000	207	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		592.00000	652	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,289.00000	1,192	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		523.00000	576	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,520.00000	1,416	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		222.00000	246	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,519.00000	3,386	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,368.00000	3,525	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	15	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,405.00000	2,556	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		52.00000	46	22.21	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 14/06/2010 Currency Future	7.20	Call			1,549.00000	1,684	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			195.00000	174	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			280.00000	311	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,927.00000	2,801	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			140.00000	159	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,787.00000	4,649	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,593.00000	2,745	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			40.00000	34	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,706.00000	1,846	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			153.00000	136	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			211.00000	234	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,658.00000	3,524	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			152.00000	169	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,599.00000	4,458	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			265.00000	294	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,062.00000	2,934	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			187.00000	208	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,984.00000	3,848	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			130.00000	148	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,927.00000	4,788	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,616.00000	3,772	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	12	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,640.00000	2,792	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			37.00000	32	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,747.00000	1,887	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			144.00000	127	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,066.00000	1,168	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			463.00000	407	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			256.00000	284	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,152.00000	3,023	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			124.00000	141	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,021.00000	4,881	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,467.00000	3,624	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	14	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,499.00000	2,650	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			46.00000	40	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,626.00000	1,764	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			173.00000	154	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			993.00000	1,089	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			540.00000	479	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			349.00000	385	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,396.00000	2,275	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			242.00000	269	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,289.00000	3,158	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			116.00000	132	31.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,163.00000	5,022	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,418.00000	3,574	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			15.00000	14	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,452.00000	2,603	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			49.00000	43	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,587.00000	1,724	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			184.00000	164	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			238.00000	264	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,335.00000	3,204	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			170.00000	189	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,267.00000	4,128	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			113.00000	129	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,210.00000	5,069	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			336.00000	371	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,483.00000	2,361	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			234.00000	259	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,381.00000	3,249	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			167.00000	186	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,314.00000	4,175	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			110.00000	126	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,257.00000	5,116	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			251.00000	279	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,198.00000	3,068	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			121.00000	138	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,068.00000	4,928	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,665.00000	3,822	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	11	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,687.00000	2,840	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			34.00000	29	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,788.00000	1,929	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			135.00000	119	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,092.00000	1,195	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			439.00000	385	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			376.00000	415	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,223.00000	2,105	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			260.00000	289	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,107.00000	2,978	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			127.00000	145	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,974.00000	4,835	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,715.00000	3,871	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	11	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,735.00000	2,887	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			32.00000	27	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,829.00000	1,971	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			126.00000	111	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,119.00000	1,224	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		415.00000	363	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,764.00000	3,921	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		11.00000	11	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,783.00000	2,935	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		29.00000	25	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,871.00000	2,014	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		118.00000	104	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,146.00000	1,252	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		392.00000	342	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		270.00000	300	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,017.00000	2,889	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		191.00000	212	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,937.00000	3,801	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		133.00000	152	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,880.00000	4,741	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,913.00000	4,069	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		10.00000	9	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,926.00000	3,081	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		23.00000	21	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,999.00000	2,145	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		96.00000	85	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		285.00000	316	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,882.00000	2,756	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		143.00000	161	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,740.00000	4,601	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,962.00000	4,118	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		9.00000	8	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,975.00000	3,130	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		22.00000	20	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,042.00000	2,190	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		89.00000	79	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		291.00000	322	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,838.00000	2,711	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		204.00000	226	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,751.00000	3,616	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		146.00000	164	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,693.00000	4,553	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,012.00000	4,167	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		9.00000	7	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,023.00000	3,179	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		20.00000	19	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,086.00000	2,235	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		83.00000	74	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,291.00000	1,419	21.13	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 14/06/2010 Currency Future	7.55	Put		288.00000	258	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		296.00000	327	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,793.00000	2,667	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		208.00000	230	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,704.00000	3,570	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		150.00000	166	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,647.00000	4,506	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,061.00000	4,216	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	6	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,072.00000	3,229	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	18	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,326.00000	1,455	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		273.00000	245	21.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.09490	12.87580		22.48	112,550,665.50	8,595	23,562.00
£ / R On 12/06/2009 Currency Future	12.90	Call		129.00000	256	25.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		153.00000	62	25.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		80.00000	143	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		254.00000	98	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		54.00000	75	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		428.00000	230	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		51.00000	69	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		475.00000	274	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		62.00000	100	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		337.00000	155	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		110.00000	212	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		185.00000	67	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		70.00000	120	22.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		294.00000	126	22.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		58.00000	82	23.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		382.00000	188	23.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		70.00000	120	22.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		294.00000	126	22.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		62.00000	100	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		337.00000	155	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		175.00000	349	29.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		99.00000	54	29.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		202.00000	396	31.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		76.00000	51	31.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		246.00000	443	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		70.00000	48	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		383.00000	570	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		58.00000	25	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		291.00000	484	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		65.00000	39	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.85	Call			150.00000	302	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			124.00000	57	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			46.00000	60	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			570.00000	365	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			48.00000	64	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			522.00000	319	28.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			44.00000	54	32.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			618.00000	410	32.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			12.00000	23	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,036.00000	829	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			35.00000	43	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			759.00000	548	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			30.00000	40	37.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			804.00000	595	37.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			25.00000	37	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			849.00000	642	39.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			15.00000	28	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			989.00000	783	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			7.00000	14	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,181.00000	969	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			10.00000	20	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,084.00000	875	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			12.00000	23	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,036.00000	829	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			8.00000	16	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,133.00000	921	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			5.00000	9	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,279.00000	1,064	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			4.00000	7	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,328.00000	1,113	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			3.00000	6	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,377.00000	1,161	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			2.00000	5	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,427.00000	1,210	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			6.00000	11	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,230.00000	1,016	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	1	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,775.00000	1,556	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,024.00000	1,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,524.00000	2,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,224.00000	2,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	41.81	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 12/06/2009 Currency Future	15.00	Put			2,124.00000	1,905	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,174.00000	1,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,024.00000	1,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			2.00000	3	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,526.00000	1,308	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1.00000	2	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,675.00000	1,457	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	1	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,825.00000	1,606	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,924.00000	1,706	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,974.00000	1,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,074.00000	1,855	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	1	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,775.00000	1,556	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	1	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,874.00000	1,656	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	1	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,725.00000	1,506	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	1	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,725.00000	1,506	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1.00000	2	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,625.00000	1,407	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			2.00000	4	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,476.00000	1,259	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1.00000	3	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,575.00000	1,358	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,474.00000	2,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,274.00000	2,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,474.00000	2,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,174.00000	1,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,574.00000	2,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,374.00000	2,155	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			5.00000	9	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,279.00000	1,064	41.81	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 12/06/2009 Currency Future	14.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,974.00000	1,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,324.00000	2,105	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,674.00000	2,455	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,024.00000	2,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,274.00000	3,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,974.00000	2,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,774.00000	2,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,824.00000	2,605	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,724.00000	2,505	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,874.00000	2,655	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,724.00000	2,505	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,474.00000	3,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,124.00000	2,905	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,224.00000	3,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,624.00000	3,405	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,324.00000	3,105	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,524.00000	3,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,724.00000	3,505	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,824.00000	3,605	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,874.00000	3,655	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,574.00000	3,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,374.00000	3,155	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	41.81	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 12/06/2009 Currency Future	16.80	Put			3,924.00000	3,705	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,274.00000	4,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,174.00000	3,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,624.00000	4,405	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,924.00000	4,705	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,524.00000	5,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,124.00000	5,905	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,274.00000	6,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,924.00000	5,705	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,474.00000	5,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,374.00000	5,155	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,874.00000	5,655	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,374.00000	4,155	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,424.00000	3,205	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,924.00000	2,705	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,224.00000	2,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,424.00000	2,205	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,524.00000	2,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,624.00000	2,405	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,924.00000	1,706	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,424.00000	2,205	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,274.00000	2,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,674.00000	2,455	41.81	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 12/06/2009 Currency Future	15.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,924.00000	2,705	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,024.00000	2,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,774.00000	2,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,324.00000	3,105	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,024.00000	2,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,224.00000	3,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,074.00000	2,855	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,174.00000	2,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,524.00000	3,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,124.00000	2,905	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,424.00000	3,205	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,724.00000	3,505	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,924.00000	3,705	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,824.00000	3,605	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,024.00000	3,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,124.00000	3,905	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,024.00000	3,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,224.00000	4,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,674.00000	3,455	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,774.00000	3,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,974.00000	3,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,074.00000	3,855	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	41.81	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 12/06/2009 Currency Future	16.15	Put			3,274.00000	3,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,474.00000	3,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,974.00000	3,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,474.00000	4,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,574.00000	4,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,674.00000	4,455	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,774.00000	4,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,574.00000	5,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,674.00000	5,455	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,774.00000	5,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,974.00000	5,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,074.00000	5,855	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,174.00000	5,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,974.00000	4,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,074.00000	4,855	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,174.00000	4,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,274.00000	5,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,074.00000	4,855	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,274.00000	5,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,574.00000	5,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,774.00000	5,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,624.00000	5,405	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,724.00000	5,505	41.81	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 12/06/2009 Currency Future	18.70	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,824.00000	5,605	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,024.00000	5,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,224.00000	6,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,324.00000	6,105	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,974.00000	5,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,174.00000	5,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,374.00000	6,155	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,474.00000	6,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,574.00000	6,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,674.00000	6,455	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,024.00000	5,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,424.00000	6,205	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,524.00000	6,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,524.00000	4,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,724.00000	4,505	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,824.00000	4,605	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,024.00000	4,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,124.00000	4,905	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,224.00000	5,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,324.00000	5,105	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,224.00000	4,005	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,324.00000	4,105	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	41.81	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 12/06/2009 Currency Future	17.30	Put		4,424.00000	4,205	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,524.00000	4,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		5,024.00000	4,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,774.00000	3,555	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		4,274.00000	4,055	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		4,174.00000	3,955	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,474.00000	4,255	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,674.00000	4,455	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,574.00000	3,355	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,974.00000	2,755	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1.00000	2	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,675.00000	1,457	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		21.00000	35	40.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		895.00000	690	40.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		7.00000	14	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,181.00000	969	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		18.00000	33	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		942.00000	738	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		2.00000	3	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,526.00000	1,308	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		42.00000	50	33.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		666.00000	455	33.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		18.00000	33	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		942.00000	738	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		15.00000	28	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		989.00000	783	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		2.00000	4	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,476.00000	1,259	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		2.00000	5	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,427.00000	1,210	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		41.00000	46	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		715.00000	501	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		30.00000	40	37.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		804.00000	595	37.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		41.00000	46	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		715.00000	501	34.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.40	Call			46.00000	60	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			570.00000	365	30.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,976.00000	5,195	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,476.00000	3,695	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,976.00000	2,195	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			518.00000	707	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			42.00000	12	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,524.00000	5,305	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			7,024.00000	6,805	41.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,426.00000	5,645	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			3,926.00000	4,145	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,426.00000	2,645	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			931.00000	1,146	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			5.00000	1	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,676.00000	5,895	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,176.00000	4,395	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,676.00000	2,895	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,177.00000	1,395	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			1.00000	0	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			129.00000	256	25.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			153.00000	62	25.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			94.00000	169	21.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			218.00000	74	21.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			477.00000	660	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			51.00000	15	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			604.00000	802	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			28.00000	7	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			518.00000	707	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			42.00000	12	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			430.00000	614	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			54.00000	20	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			337.00000	526	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			61.00000	31	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			648.00000	850	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.25	Put		22.00000	5	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		560.00000	754	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		34.00000	9	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		337.00000	526	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		61.00000	31	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		291.00000	484	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		65.00000	39	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		35.00000	43	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		759.00000	548	36.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		0.00000	660	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		0.00000	15	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	212	23.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		0.00000	67	23.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.31920	13.09580		21.69	39,957.60	3	4,510.00
£ / R On 14/09/2009 Currency Future	13.10	Call		582.00000	692	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		586.00000	473	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		525.00000	627	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		679.00000	558	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		459.00000	548	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		813.00000	678	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		429.00000	512	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		884.00000	743	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		490.00000	586	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		745.00000	617	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		562.00000	670	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		617.00000	501	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		507.00000	606	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		712.00000	587	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		474.00000	566	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		778.00000	647	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		543.00000	648	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		647.00000	529	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		562.00000	670	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		617.00000	501	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		624.00000	741	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		528.00000	421	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		645.00000	766	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		499.00000	397	20.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		667.00000	793	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		471.00000	373	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		740.00000	885	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		394.00000	316	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		690.00000	823	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		445.00000	354	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		603.00000	716	20.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.05	Put			557.00000	447	20.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			474.00000	566	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			778.00000	647	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			415.00000	496	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			920.00000	776	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			402.00000	480	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			956.00000	810	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			280.00000	352	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,284.00000	1,133	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			365.00000	435	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,069.00000	916	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			335.00000	408	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,139.00000	989	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			349.00000	421	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,104.00000	952	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			335.00000	408	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,139.00000	989	23.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			293.00000	367	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,247.00000	1,098	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			244.00000	309	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,398.00000	1,240	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			256.00000	323	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,360.00000	1,204	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			280.00000	352	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,284.00000	1,133	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			222.00000	283	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,476.00000	1,314	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			202.00000	259	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,556.00000	1,389	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			193.00000	247	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,597.00000	1,428	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			233.00000	296	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,437.00000	1,277	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			136.00000	178	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,890.00000	1,709	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			105.00000	139	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,109.00000	1,920	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			61.00000	83	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,565.00000	2,364	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			80.00000	108	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,334.00000	2,139	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			89.00000	119	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,243.00000	2,050	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			99.00000	132	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,154.00000	1,963	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			136.00000	178	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,890.00000	1,709	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			175.00000	225	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,679.00000	1,506	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			150.00000	196	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,805.00000	1,627	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			105.00000	139	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,109.00000	1,920	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			116.00000	154	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,021.00000	1,834	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			129.00000	169	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,933.00000	1,750	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			111.00000	146	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,065.00000	1,877	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			123.00000	161	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,977.00000	1,792	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			143.00000	187	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,847.00000	1,667	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			129.00000	169	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,933.00000	1,750	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			85.00000	114	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,289.00000	2,094	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			94.00000	126	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,198.00000	2,007	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			158.00000	205	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,762.00000	1,586	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			80.00000	108	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,334.00000	2,139	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			61.00000	83	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,565.00000	2,364	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			72.00000	97	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,426.00000	2,228	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			57.00000	78	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,612.00000	2,409	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			54.00000	74	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,658.00000	2,455	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			68.00000	92	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,472.00000	2,273	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			212.00000	271	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,516.00000	1,351	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			48.00000	67	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,752.00000	2,547	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			166.00000	215	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,720.00000	1,546	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			143.00000	187	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put		1,847.00000	1,667	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		76.00000	102	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,380.00000	2,183	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		233.00000	296	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,437.00000	1,277	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		306.00000	383	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,211.00000	1,064	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		320.00000	395	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,174.00000	1,026	23.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		268.00000	337	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,322.00000	1,168	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		183.00000	236	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,638.00000	1,467	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		85.00000	114	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,289.00000	2,094	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		43.00000	60	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,847.00000	2,640	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		76.00000	102	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,380.00000	2,183	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		48.00000	67	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,752.00000	2,547	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		43.00000	60	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,847.00000	2,640	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		38.00000	53	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,942.00000	2,734	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		34.00000	48	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		3,038.00000	2,828	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		111.00000	146	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,065.00000	1,877	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		64.00000	87	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,518.00000	2,318	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		51.00000	70	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,705.00000	2,501	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		64.00000	87	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,518.00000	2,318	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		46.00000	63	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,800.00000	2,594	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		41.00000	56	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,895.00000	2,687	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		36.00000	50	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,990.00000	2,781	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		212.00000	271	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,516.00000	1,351	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		27.00000	38	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		3,231.00000	3,019	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.15	Call			268.00000	337	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,322.00000	1,168	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			166.00000	215	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,720.00000	1,546	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			99.00000	132	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,154.00000	1,963	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			175.00000	225	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,679.00000	1,506	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			377.00000	449	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,031.00000	880	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			349.00000	421	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,104.00000	952	23.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			293.00000	367	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,247.00000	1,098	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			183.00000	236	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,638.00000	1,467	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			365.00000	435	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,069.00000	916	23.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			389.00000	464	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			993.00000	845	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			222.00000	283	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,476.00000	1,314	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			444.00000	530	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			848.00000	710	22.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			415.00000	496	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			920.00000	776	22.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,996.00000	5,219	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,496.00000	3,720	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,029.00000	2,243	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			33.00000	23	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			827.00000	984	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			331.00000	265	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			10.00000	14	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,014.00000	3,795	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			1.00000	2	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,505.00000	5,283	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,004.00000	6,781	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,446.00000	5,669	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,946.00000	4,169	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,458.00000	2,678	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	10.65	Put		12.00000	8	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,135.00000	1,316	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		189.00000	146	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		17.00000	25	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,571.00000	3,356	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		2.00000	4	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		5,056.00000	4,834	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,554.00000	6,331	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,696.00000	5,919	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,196.00000	4,419	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,702.00000	2,924	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		7.00000	4	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,328.00000	1,520	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		132.00000	101	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		24.00000	34	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,328.00000	3,114	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		3.00000	5	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,807.00000	4,586	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	1	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,305.00000	6,081	23.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		582.00000	692	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		586.00000	473	21.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		796.00000	951	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		350.00000	281	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		891.00000	1,054	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		295.00000	234	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		766.00000	918	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		370.00000	298	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		715.00000	854	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		419.00000	335	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		923.00000	1,089	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		278.00000	220	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		858.00000	1,019	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		313.00000	249	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		690.00000	823	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		445.00000	354	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		667.00000	793	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		471.00000	373	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		490.00000	586	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		745.00000	617	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		402.00000	480	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		956.00000	810	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.70	Call			0.00000	918	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			0.00000	298	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			0.00000	648	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			0.00000	529	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.52130		13.29750		21.60	119,122,653.00	8,810	10,240.00
£ / R On 14/12/2009 Currency Future	13.30	Call			816.00000	930	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			818.00000	708	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			760.00000	868	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			912.00000	796	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			692.00000	791	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,045.00000	919	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			657.00000	755	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,110.00000	984	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			725.00000	828	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			978.00000	857	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			797.00000	909	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			849.00000	737	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			742.00000	848	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			945.00000	826	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			657.00000	755	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,110.00000	984	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			709.00000	809	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,011.00000	888	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			778.00000	888	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			881.00000	767	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			856.00000	972	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			759.00000	650	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			876.00000	994	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			729.00000	623	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			897.00000	1,017	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			700.00000	596	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			961.00000	1,102	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			613.00000	531	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			939.00000	1,073	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			641.00000	552	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			709.00000	809	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,011.00000	888	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			638.00000	738	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,141.00000	1,017	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			677.00000	773	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,079.00000	951	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			619.00000	722	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,172.00000	1,051	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			470.00000	559	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,472.00000	1,338	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Call			566.00000	667	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,268.00000	1,145	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			549.00000	648	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,301.00000	1,176	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			549.00000	648	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,301.00000	1,176	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			532.00000	629	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,335.00000	1,208	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			485.00000	576	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,437.00000	1,305	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			427.00000	511	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,579.00000	1,439	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			455.00000	542	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,508.00000	1,371	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			441.00000	526	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,543.00000	1,405	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			413.00000	495	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,616.00000	1,474	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			317.00000	385	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,920.00000	1,764	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			328.00000	398	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,881.00000	1,726	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			387.00000	466	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,690.00000	1,544	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			363.00000	437	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,765.00000	1,616	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			339.00000	411	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,842.00000	1,689	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			296.00000	361	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,999.00000	1,840	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			277.00000	338	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,079.00000	1,917	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			258.00000	317	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,160.00000	1,995	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			194.00000	241	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,496.00000	2,320	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			532.00000	629	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,335.00000	1,208	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			500.00000	593	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,403.00000	1,272	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			601.00000	706	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,204.00000	1,084	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			387.00000	466	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,690.00000	1,544	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			516.00000	611	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.15	Put			1,369.00000	1,240	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			400.00000	480	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,653.00000	1,509	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			375.00000	451	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,727.00000	1,580	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			351.00000	424	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,803.00000	1,652	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			267.00000	327	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,120.00000	1,956	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			619.00000	722	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,172.00000	1,051	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			583.00000	686	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,236.00000	1,115	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			516.00000	611	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,369.00000	1,240	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			400.00000	480	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,653.00000	1,509	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			307.00000	373	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,959.00000	1,802	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			375.00000	451	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,727.00000	1,580	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			286.00000	349	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,039.00000	1,878	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			601.00000	706	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,204.00000	1,084	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			441.00000	526	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,543.00000	1,405	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			317.00000	385	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,920.00000	1,764	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			455.00000	542	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,508.00000	1,371	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,998.00000	5,222	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,509.00000	3,730	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			12.00000	9	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,120.00000	2,323	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			122.00000	101	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,040.00000	1,193	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			542.00000	471	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			167.00000	210	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,670.00000	2,489	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			51.00000	68	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,054.00000	3,847	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			14.00000	20	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,516.00000	5,298	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.30	Call		3.00000	5	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,006.00000	6,784	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,448.00000	5,671	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,952.00000	4,175	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		5.00000	4	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,515.00000	2,726	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		67.00000	55	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,319.00000	1,490	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		371.00000	318	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		232.00000	286	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,285.00000	2,115	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		74.00000	97	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,627.00000	3,425	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		21.00000	29	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,073.00000	4,857	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		5.00000	8	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,558.00000	6,336	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,698.00000	5,921	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,200.00000	4,423	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	2	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,744.00000	2,959	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		47.00000	38	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,491.00000	1,671	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		294.00000	250	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		91.00000	117	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,393.00000	3,196	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		26.00000	35	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,828.00000	4,614	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		7.00000	10	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,309.00000	6,088	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		778.00000	888	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		881.00000	767	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		983.00000	1,132	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		586.00000	511	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,159.00000	1,320	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		461.00000	398	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,098.00000	1,255	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		501.00000	434	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		983.00000	1,132	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		586.00000	511	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,069.00000	1,224	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		521.00000	452	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,011.00000	1,162	20.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.85	Put		564.00000	491	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		918.00000	1,045	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		670.00000	574	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		836.00000	951	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		788.00000	679	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		566.00000	667	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,268.00000	1,145	22.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		797.00000	909	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		849.00000	737	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		876.00000	994	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		729.00000	623	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		692.00000	791	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,045.00000	919	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		619.00000	722	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,172.00000	1,051	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	1,017	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		0.00000	596	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	972	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		0.00000	650	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	809	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		0.00000	888	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	773	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		0.00000	951	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.71800	13.49580		21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,016.00000	1,120	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,020.00000	902	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		961.00000	1,060	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,115.00000	992	21.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		893.00000	985	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,247.00000	1,117	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		861.00000	950	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,315.00000	1,182	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		926.00000	1,022	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,180.00000	1,054	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		997.00000	1,099	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,051.00000	931	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		943.00000	1,041	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,148.00000	1,023	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		909.00000	1,003	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,213.00000	1,085	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		979.00000	1,079	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,083.00000	961	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,043.00000	4,255	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		47.00000	37	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,065.00000	3,283	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.50	Put		69.00000	65	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,188.00000	2,381	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		192.00000	163	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,480.00000	1,635	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		485.00000	417	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		708.00000	781	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,713.00000	1,563	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		512.00000	562	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,516.00000	2,344	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		373.00000	411	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,377.00000	3,193	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		275.00000	303	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,279.00000	4,085	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,945.00000	4,161	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		49.00000	43	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,973.00000	3,185	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		77.00000	67	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,110.00000	2,297	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		214.00000	179	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,425.00000	1,570	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		529.00000	452	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		685.00000	755	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,789.00000	1,637	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		495.00000	545	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,600.00000	2,427	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		361.00000	398	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,466.00000	3,280	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		263.00000	294	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,368.00000	4,176	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,847.00000	4,066	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		51.00000	48	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,882.00000	3,088	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		86.00000	70	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,033.00000	2,215	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		237.00000	197	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,372.00000	1,508	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		576.00000	490	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		662.00000	729	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,866.00000	1,711	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		479.00000	529	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,684.00000	2,511	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		350.00000	387	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,554.00000	3,369	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		252.00000	286	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,457.00000	4,268	27.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.80	Call			3,749.00000	3,968	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			53.00000	50	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,792.00000	2,996	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			96.00000	78	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,958.00000	2,136	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			262.00000	218	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,321.00000	1,452	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			625.00000	534	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			640.00000	705	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,944.00000	1,787	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			464.00000	512	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,768.00000	2,594	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			339.00000	375	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,644.00000	3,457	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			242.00000	274	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,546.00000	4,356	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,602.00000	3,821	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			56.00000	53	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,658.00000	2,860	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			113.00000	92	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,848.00000	2,022	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			302.00000	254	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,248.00000	1,373	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			702.00000	605	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			609.00000	671	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,063.00000	1,903	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			442.00000	487	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,896.00000	2,719	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			324.00000	358	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,778.00000	3,590	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			226.00000	257	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,681.00000	4,489	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,700.00000	3,919	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			54.00000	51	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,747.00000	2,951	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			102.00000	83	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,921.00000	2,098	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			275.00000	230	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,296.00000	1,425	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			650.00000	557	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			630.00000	693	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,984.00000	1,825	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			457.00000	503	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,811.00000	2,635	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			334.00000	369	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.85	Put		3,688.00000	3,501	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		237.00000	268	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,591.00000	4,400	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		3,994.00000	4,208	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		48.00000	40	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,019.00000	3,234	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		73.00000	66	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,149.00000	2,339	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		203.00000	171	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,452.00000	1,603	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		507.00000	435	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		696.00000	768	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,751.00000	1,600	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		504.00000	553	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,558.00000	2,385	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		367.00000	404	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,421.00000	3,236	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		269.00000	299	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,323.00000	4,131	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,798.00000	4,017	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		52.00000	49	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,837.00000	3,042	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		91.00000	74	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,995.00000	2,175	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		249.00000	207	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,346.00000	1,480	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		600.00000	512	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		651.00000	717	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,905.00000	1,749	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		472.00000	520	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,726.00000	2,552	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		345.00000	381	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,599.00000	3,413	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		247.00000	280	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,501.00000	4,312	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,896.00000	4,113	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		50.00000	45	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,928.00000	3,136	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		82.00000	68	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,071.00000	2,256	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		225.00000	188	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,398.00000	1,539	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		552.00000	471	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		673.00000	742	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,827.00000	1,674	23.22	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	15.65	Call			487.00000	537	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,641.00000	2,469	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			356.00000	392	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,510.00000	3,324	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			258.00000	290	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,412.00000	4,222	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.90820		13.69570		21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,286.00000	1,409	20.75	202,896,000.00	144	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put			991.00000	901	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			0.00000	1,285	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			0.00000	1,077	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			409.00000	455	26.66	65,520,000.00	144	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,214.00000	4,047	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,117.00000	1,228	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,272.00000	1,170	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,034.00000	1,138	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,438.00000	1,329	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,018.00000	1,120	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,472.00000	1,362	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,083.00000	1,191	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,337.00000	1,233	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,153.00000	1,266	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,207.00000	1,107	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,171.00000	1,285	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,176.00000	1,077	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,050.00000	1,155	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,404.00000	1,297	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,100.00000	1,210	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,304.00000	1,201	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,066.00000	1,173	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,371.00000	1,265	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,247.00000	1,366	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,051.00000	958	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,266.00000	1,388	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,021.00000	929	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,349.00000	1,477	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			903.00000	819	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,307.00000	1,431	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			961.00000	873	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,135.00000	1,247	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,239.00000	1,138	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,100.00000	1,210	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,304.00000	1,201	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			889.00000	980	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,794.00000	1,671	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	14.35	Call			958.00000	1,055	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,612.00000	1,497	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,828.00000	1,993	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			482.00000	435	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,535.00000	1,679	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			689.00000	620	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			719.00000	792	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,373.00000	2,234	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			554.00000	612	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,208.00000	3,054	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			426.00000	473	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,080.00000	3,915	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			326.00000	368	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,980.00000	4,810	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,860.00000	2,027	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			464.00000	419	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,560.00000	1,708	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			664.00000	600	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,328.00000	1,454	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			932.00000	846	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			973.00000	1,071	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,577.00000	1,463	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			729.00000	803	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,333.00000	2,195	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			562.00000	620	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,166.00000	3,011	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			431.00000	479	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,036.00000	3,870	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			331.00000	372	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,936.00000	4,764	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,110.00000	5,319	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			14.00000	11	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,677.00000	3,883	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			81.00000	75	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,359.00000	2,548	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			264.00000	240	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,415.00000	1,548	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			820.00000	740	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			592.00000	651	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,996.00000	2,843	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			399.00000	443	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,303.00000	4,135	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			249.00000	285	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,653.00000	5,476	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			143.00000	166	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 14/06/2010 Currency Future	20.60	Put		7,048.00000	6,858	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,553.00000	5,763	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		7.00000	5	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,104.00000	4,306	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		59.00000	48	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,727.00000	2,923	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		182.00000	165	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,641.00000	1,800	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		595.00000	542	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		664.00000	731	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,618.00000	2,473	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		449.00000	497	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,903.00000	3,739	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		292.00000	333	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,247.00000	5,075	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		169.00000	196	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,624.00000	6,438	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,800.00000	6,012	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	3	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,339.00000	4,544	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		43.00000	35	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,941.00000	3,140	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		145.00000	132	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,795.00000	1,960	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		500.00000	452	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		709.00000	781	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,414.00000	2,273	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		478.00000	530	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,683.00000	3,522	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		320.00000	364	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,024.00000	4,855	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		186.00000	214	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,390.00000	6,206	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,245.00000	4,448	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		49.00000	40	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,302.00000	3,508	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		106.00000	100	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,439.00000	2,629	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		243.00000	221	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,733.00000	1,895	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		537.00000	487	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		916.00000	1,009	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,720.00000	1,601	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		691.00000	761	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,495.00000	2,352	24.03	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 14/06/2010 Currency Future	16.50	Call			532.00000	589	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,336.00000	3,181	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,395.00000	3,601	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			99.00000	93	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,520.00000	2,712	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			224.00000	204	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			944.00000	1,039	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,648.00000	1,531	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			547.00000	605	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,251.00000	3,097	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			420.00000	467	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,125.00000	3,959	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,386.00000	4,591	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			41.00000	33	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,442.00000	3,648	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			96.00000	90	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,561.00000	2,754	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			215.00000	196	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			404.00000	449	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,258.00000	4,091	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			851.00000	938	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,905.00000	1,780	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			647.00000	712	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,701.00000	2,554	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			498.00000	551	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,552.00000	3,393	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			384.00000	427	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,438.00000	4,269	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			792.00000	873	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,097.00000	1,965	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			607.00000	668	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,911.00000	2,759	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			466.00000	516	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,770.00000	3,608	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			361.00000	401	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,665.00000	4,493	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,010.00000	4,212	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			64.00000	54	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,072.00000	3,277	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			126.00000	119	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,244.00000	2,428	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			298.00000	270	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,585.00000	1,738	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			640.00000	580	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			739.00000	814	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.25	Put		2,293.00000	2,156	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		569.00000	627	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,124.00000	2,969	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		437.00000	485	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,991.00000	3,826	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		337.00000	377	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,892.00000	4,719	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,867.00000	4,073	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		71.00000	65	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,134.00000	2,310	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		339.00000	302	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,510.00000	1,649	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		714.00000	641	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,819.00000	4,025	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		74.00000	67	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,898.00000	3,096	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		152.00000	138	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,099.00000	2,274	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		353.00000	315	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,486.00000	1,623	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		740.00000	665	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		700.00000	771	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,454.00000	2,313	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		539.00000	597	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,293.00000	3,138	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		415.00000	461	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,169.00000	4,003	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		314.00000	357	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,068.00000	4,899	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,724.00000	3,930	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		79.00000	72	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,812.00000	3,009	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		166.00000	151	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,028.00000	2,201	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		383.00000	343	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,438.00000	1,573	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		793.00000	715	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		681.00000	750	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,536.00000	2,392	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		525.00000	581	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,379.00000	3,223	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		303.00000	345	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,157.00000	4,987	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,630.00000	3,836	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		84.00000	78	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.15	Call			1,960.00000	2,130	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			414.00000	372	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,393.00000	1,524	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			847.00000	766	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			511.00000	566	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,465.00000	3,307	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			394.00000	438	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,348.00000	4,180	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,915.00000	4,119	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			69.00000	61	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,985.00000	3,185	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			139.00000	127	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,170.00000	2,349	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			325.00000	291	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			4,058.00000	4,259	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			62.00000	51	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			3,116.00000	3,323	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			121.00000	115	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			2,281.00000	2,468	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			285.00000	259	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,611.00000	1,769	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			616.00000	561	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			749.00000	825	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,253.00000	2,117	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			577.00000	635	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,082.00000	2,927	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			443.00000	491	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,947.00000	3,783	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			343.00000	382	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,848.00000	4,673	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			0.00000	3,323	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			0.00000	115	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			0.00000	2,468	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			0.00000	259	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			0.00000	1,769	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			0.00000	561	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			0.00000	825	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			0.00000	2,117	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.35890		11.25710		21.37	68,107,964.40	5,996	29,878.00
€ / R On 12/06/2009 Currency Future	11.25	Call			122.00000	165	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put			115.00000	56	21.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			69.00000	85	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			212.00000	126	21.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			57.00000	67	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.45	Put			250.00000	159	22.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			47.00000	54	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			290.00000	195	23.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			84.00000	106	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			177.00000	97	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			84.00000	106	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			177.00000	97	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			101.00000	133	21.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			144.00000	74	21.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			34.00000	37	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			427.00000	328	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			34.00000	37	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			427.00000	328	28.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			39.00000	44	23.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			332.00000	235	23.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			21.00000	32	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			514.00000	423	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			36.00000	40	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			379.00000	281	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			146.00000	209	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			89.00000	50	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			16.00000	25	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			559.00000	466	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			12.00000	19	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			605.00000	510	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			12.00000	19	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			605.00000	510	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			7.00000	11	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			700.00000	602	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	2	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			994.00000	893	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3.00000	5	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			846.00000	746	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			3.00000	5	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			846.00000	746	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	1	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,044.00000	942	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1.00000	2	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			944.00000	843	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	1	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,093.00000	992	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	1	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,143.00000	1,042	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,193.00000	1,091	32.01	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 12/06/2009 Currency Future	12.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,343.00000	1,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,543.00000	1,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,743.00000	1,641	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,693.00000	1,591	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			2,043.00000	1,941	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,093.00000	1,991	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,993.00000	1,891	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,943.00000	1,841	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,893.00000	1,791	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,893.00000	1,791	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,793.00000	1,691	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,243.00000	2,141	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,393.00000	2,291	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,443.00000	2,341	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,143.00000	2,041	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,093.00000	1,991	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,793.00000	1,691	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,593.00000	1,491	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,843.00000	1,741	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,643.00000	1,541	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,193.00000	2,091	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,393.00000	2,291	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	32.01	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 12/06/2009 Currency Future	13.70	Put			2,443.00000	2,341	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,543.00000	2,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,643.00000	2,541	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,343.00000	2,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			2,043.00000	1,941	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,293.00000	2,191	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,693.00000	2,591	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,743.00000	2,641	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,843.00000	2,741	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,393.00000	3,291	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,443.00000	3,341	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,093.00000	2,991	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,893.00000	2,791	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,593.00000	2,491	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,343.00000	2,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,293.00000	2,191	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,543.00000	2,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,143.00000	2,041	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,843.00000	2,741	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,243.00000	3,141	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,643.00000	3,541	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,943.00000	3,841	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			3,043.00000	2,941	32.01	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 12/06/2009 Currency Future	14.20	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,943.00000	2,841	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,643.00000	1,541	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,493.00000	1,391	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	1	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,044.00000	942	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	1	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,093.00000	992	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,293.00000	1,191	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,243.00000	1,141	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,393.00000	1,291	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			4.00000	6	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			797.00000	697	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2.00000	3	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			895.00000	794	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			27.00000	34	30.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			470.00000	375	30.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			9.00000	15	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			652.00000	556	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			5.00000	8	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			748.00000	649	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,293.00000	1,191	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,443.00000	1,341	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			4.00000	6	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			797.00000	697	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2.00000	3	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			895.00000	794	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,393.00000	1,291	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,593.00000	1,491	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,343.00000	1,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	1	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,143.00000	1,042	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,543.00000	1,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	32.01	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 12/06/2009 Currency Future	13.75	Put			2,493.00000	2,391	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,643.00000	2,541	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,993.00000	2,891	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,193.00000	3,091	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,293.00000	3,191	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,493.00000	3,391	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,593.00000	3,491	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,693.00000	3,591	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,793.00000	3,691	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,143.00000	3,041	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,343.00000	3,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			3,043.00000	2,941	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,143.00000	3,041	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,343.00000	3,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,543.00000	3,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,743.00000	3,641	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,843.00000	3,741	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			4,043.00000	3,941	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,143.00000	4,041	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,243.00000	4,141	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,343.00000	4,241	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,543.00000	3,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,643.00000	3,541	32.01	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 12/06/2009 Currency Future	15.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			4,043.00000	3,941	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,793.00000	2,691	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,843.00000	1,741	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,793.00000	2,691	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,893.00000	2,791	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,943.00000	2,841	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,007.00000	5,109	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,507.00000	3,609	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,007.00000	2,109	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			524.00000	615	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			17.00000	6	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,993.00000	3,891	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,493.00000	5,391	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,993.00000	6,891	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,357.00000	5,459	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,857.00000	3,959	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,357.00000	2,459	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			859.00000	959	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			2.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			5,143.00000	5,041	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,643.00000	6,541	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,457.00000	5,559	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			3,957.00000	4,059	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,457.00000	2,559	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			958.00000	1,059	30.47	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	10.30	Put			1.00000	0	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			5,043.00000	4,941	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,543.00000	6,441	32.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			36.00000	40	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			379.00000	281	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			257.00000	347	30.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			50.00000	38	30.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			174.00000	255	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			67.00000	46	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call			302.00000	388	30.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put			45.00000	29	30.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			215.00000	300	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			58.00000	41	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call			392.00000	475	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put			35.00000	16	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			215.00000	300	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			58.00000	41	28.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			174.00000	255	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			67.00000	46	26.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call			349.00000	431	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put			42.00000	22	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	521	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Put			0.00000	12	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	431	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put			0.00000	22	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	67	22.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			0.00000	159	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.54570		11.44170		21.26	23,091.40	2	8,916.00
€ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	546	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			0.00000	450	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			428.00000	486	21.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			587.00000	540	21.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			411.00000	467	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			620.00000	572	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			396.00000	450	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			654.00000	604	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			464.00000	525	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			523.00000	479	21.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			446.00000	505	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			554.00000	509	21.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			484.00000	546	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			492.00000	450	20.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			366.00000	417	22.17	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 14/09/2009 Currency Future	11.80	Put		724.00000	671	22.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		352.00000	402	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		760.00000	706	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		380.00000	433	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		689.00000	637	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		334.00000	387	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		793.00000	741	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		524.00000	589	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		433.00000	393	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		301.00000	355	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		860.00000	810	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		317.00000	373	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		826.00000	777	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		286.00000	338	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		894.00000	843	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		271.00000	322	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		929.00000	876	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		194.00000	235	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,152.00000	1,090	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		217.00000	262	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,075.00000	1,016	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		230.00000	276	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,038.00000	980	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		183.00000	223	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,191.00000	1,127	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		172.00000	211	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,231.00000	1,165	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		153.00000	189	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,311.00000	1,243	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		144.00000	179	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,352.00000	1,283	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		120.00000	150	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,478.00000	1,405	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		93.00000	119	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,651.00000	1,573	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		71.00000	93	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,829.00000	1,747	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		76.00000	99	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,784.00000	1,703	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		76.00000	99	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,784.00000	1,703	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		47.00000	63	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,105.00000	2,017	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		44.00000	59	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,152.00000	2,063	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.45	Call		50.00000	67	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		2,059.00000	1,972	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		54.00000	72	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,012.00000	1,926	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		58.00000	77	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,966.00000	1,881	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		58.00000	77	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,966.00000	1,881	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		67.00000	87	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,875.00000	1,791	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		35.00000	48	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,294.00000	2,203	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		28.00000	39	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,437.00000	2,344	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		26.00000	37	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,485.00000	2,391	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		41.00000	55	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,199.00000	2,110	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		62.00000	82	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,920.00000	1,836	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		62.00000	82	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,920.00000	1,836	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		54.00000	72	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,012.00000	1,926	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		87.00000	112	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,695.00000	1,616	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		33.00000	45	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,341.00000	2,249	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		38.00000	52	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,246.00000	2,156	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		26.00000	37	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,485.00000	2,391	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		24.00000	34	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,533.00000	2,439	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		23.00000	32	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,581.00000	2,486	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		19.00000	28	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,678.00000	2,582	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		31.00000	42	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,389.00000	2,297	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		81.00000	105	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,740.00000	1,659	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		17.00000	24	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,775.00000	2,678	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		6.00000	9	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Put		3,414.00000	3,313	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		31.00000	42	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,389.00000	2,297	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		19.00000	28	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,678.00000	2,582	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		14.00000	21	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,873.00000	2,775	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		12.00000	18	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,970.00000	2,872	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		10.00000	15	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,069.00000	2,970	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		9.00000	13	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,167.00000	3,068	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		41.00000	55	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,199.00000	2,110	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		14.00000	21	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,873.00000	2,775	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		12.00000	18	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,970.00000	2,872	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		135.00000	169	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,394.00000	1,323	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		120.00000	150	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,478.00000	1,405	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		105.00000	134	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,564.00000	1,488	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		44.00000	59	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,152.00000	2,063	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		21.00000	30	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,629.00000	2,534	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		18.00000	26	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,726.00000	2,630	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		15.00000	22	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,824.00000	2,727	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		81.00000	105	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,740.00000	1,659	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		105.00000	134	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,564.00000	1,488	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		112.00000	142	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,521.00000	1,446	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		99.00000	126	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,607.00000	1,530	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		28.00000	39	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,437.00000	2,344	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		87.00000	112	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,695.00000	1,616	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.65	Call		38.00000	52	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,246.00000	2,156	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		127.00000	159	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,436.00000	1,364	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		153.00000	189	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,311.00000	1,243	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		205.00000	248	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,113.00000	1,053	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		162.00000	200	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,271.00000	1,204	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		256.00000	306	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		965.00000	910	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		205.00000	248	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,113.00000	1,053	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		112.00000	142	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,521.00000	1,446	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		271.00000	322	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		929.00000	876	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		243.00000	291	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,001.00000	945	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		256.00000	306	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		965.00000	910	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		144.00000	179	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,352.00000	1,283	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,042.00000	5,146	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,542.00000	3,646	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,051.00000	2,155	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		10.00000	9	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		768.00000	854	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		226.00000	209	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	4	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,961.00000	3,858	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,458.00000	5,355	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,958.00000	6,854	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,342.00000	5,446	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,842.00000	3,946	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,346.00000	2,449	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	4	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		983.00000	1,076	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Put		141.00000	130	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		4.00000	6	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,662.00000	3,560	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,159.00000	5,055	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,658.00000	6,554	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,492.00000	5,596	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,992.00000	4,096	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,494.00000	2,598	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,100.00000	1,196	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		109.00000	100	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		5.00000	8	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,513.00000	3,412	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	1	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,009.00000	4,905	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,508.00000	6,404	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		568.00000	638	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		377.00000	342	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		644.00000	722	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		302.00000	276	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		592.00000	664	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		351.00000	318	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		546.00000	613	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		404.00000	367	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		504.00000	567	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		462.00000	421	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		504.00000	567	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		462.00000	421	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		334.00000	387	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		793.00000	741	22.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		428.00000	486	21.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		587.00000	540	21.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		617.00000	691	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		326.00000	295	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		524.00000	589	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		433.00000	393	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		352.00000	402	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		760.00000	706	22.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		0.00000	754	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		0.00000	258	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	691	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put			0.00000	295	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	467	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			0.00000	572	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.71870		11.61390		21.13	69,866,889.40	5,962	8,940.00
€ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	761	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			0.00000	643	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			501.00000	554	22.47	86,978,000.00	157	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,087.00000	1,035	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			150.00000	176	27.65	27,632,000.00	157	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,137.00000	3,058	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			638.00000	700	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			774.00000	732	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			621.00000	682	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			807.00000	763	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			604.00000	664	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			840.00000	795	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			656.00000	719	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			742.00000	700	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			674.00000	740	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			711.00000	671	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			557.00000	614	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			943.00000	895	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			588.00000	647	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			874.00000	828	21.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			543.00000	598	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			979.00000	929	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			528.00000	583	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,015.00000	964	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			573.00000	630	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			909.00000	861	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			714.00000	783	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			650.00000	615	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			515.00000	568	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,051.00000	999	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			488.00000	540	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,125.00000	1,071	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			419.00000	465	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,355.00000	1,296	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			441.00000	489	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,277.00000	1,220	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			452.00000	501	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,238.00000	1,182	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			398.00000	443	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,435.00000	1,375	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.70	Call		388.00000	433	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,474.00000	1,414	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		378.00000	422	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,515.00000	1,454	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		369.00000	412	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,555.00000	1,493	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		334.00000	374	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,720.00000	1,655	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		303.00000	341	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,889.00000	1,822	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		275.00000	311	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,061.00000	1,992	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		288.00000	325	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,975.00000	1,907	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		282.00000	318	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,018.00000	1,949	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		282.00000	318	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,018.00000	1,949	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		244.00000	279	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,280.00000	2,210	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		238.00000	273	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,324.00000	2,254	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		251.00000	285	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,237.00000	2,166	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		257.00000	291	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,193.00000	2,122	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		263.00000	297	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,149.00000	2,079	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		257.00000	291	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,193.00000	2,122	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		269.00000	304	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,105.00000	2,035	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		220.00000	253	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,456.00000	2,384	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		295.00000	333	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,931.00000	1,864	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		131.00000	156	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,367.00000	3,287	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		232.00000	266	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,368.00000	2,297	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		209.00000	241	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,545.00000	2,472	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		198.00000	229	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,634.00000	2,560	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		188.00000	218	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.15	Put		2,725.00000	2,650	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		179.00000	208	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,815.00000	2,739	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		288.00000	325	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,975.00000	1,907	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		275.00000	311	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,061.00000	1,992	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		226.00000	259	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,412.00000	2,341	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		214.00000	247	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,500.00000	2,428	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		203.00000	235	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,590.00000	2,516	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		326.00000	365	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,762.00000	1,697	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		310.00000	349	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,846.00000	1,780	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		244.00000	279	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,280.00000	2,210	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		310.00000	349	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,846.00000	1,780	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		220.00000	253	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,456.00000	2,384	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		318.00000	357	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,804.00000	1,738	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		226.00000	259	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,412.00000	2,341	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		214.00000	247	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,500.00000	2,428	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		193.00000	224	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,679.00000	2,605	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		198.00000	229	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,634.00000	2,560	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		342.00000	383	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,678.00000	1,614	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		351.00000	392	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,637.00000	1,574	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		318.00000	357	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,804.00000	1,738	24.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		251.00000	285	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,237.00000	2,166	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		351.00000	392	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,637.00000	1,574	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		360.00000	402	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,596.00000	1,533	24.17	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 14/12/2009 Currency Future	13.05	Call			326.00000	365	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,762.00000	1,697	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			430.00000	477	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,316.00000	1,258	23.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			409.00000	454	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,395.00000	1,335	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			464.00000	513	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,200.00000	1,145	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			398.00000	443	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,435.00000	1,375	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			476.00000	526	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,162.00000	1,108	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			452.00000	501	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,238.00000	1,182	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			409.00000	454	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,395.00000	1,335	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,199.00000	1,292	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			235.00000	224	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			902.00000	982	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			438.00000	413	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			146.00000	172	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,183.00000	3,104	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,344.00000	1,440	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			180.00000	171	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,012.00000	1,097	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			348.00000	329	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			757.00000	829	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			593.00000	561	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			139.00000	164	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,275.00000	3,195	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,108.00000	2,214	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			44.00000	45	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			956.00000	1,038	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			392.00000	370	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			90.00000	110	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,026.00000	3,941	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			32.00000	42	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,468.00000	5,373	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			10.00000	15	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,947.00000	6,846	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,399.00000	2,505	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			36.00000	37	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,134.00000	1,224	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			270.00000	255	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			106.00000	127	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.25	Put		3,742.00000	3,659	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		39.00000	51	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,175.00000	5,083	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		13.00000	18	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,649.00000	6,550	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		501.00000	554	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,087.00000	1,035	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,546.00000	2,652	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		32.00000	33	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,233.00000	1,328	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		219.00000	210	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		115.00000	137	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,601.00000	3,519	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		44.00000	57	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,030.00000	4,938	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		15.00000	20	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,501.00000	6,402	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,823.00000	3,928	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		9.00000	10	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,840.00000	2,946	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		26.00000	27	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,880.00000	1,979	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		66.00000	60	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,102.00000	1,191	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		288.00000	272	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		135.00000	160	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,321.00000	3,241	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		77.00000	96	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,263.00000	4,177	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,922.00000	4,027	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		8.00000	9	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,938.00000	3,044	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		24.00000	25	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,969.00000	2,069	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		55.00000	50	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,166.00000	1,257	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		252.00000	238	19.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		142.00000	168	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,229.00000	3,150	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		82.00000	102	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,168.00000	4,084	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,972.00000	4,077	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		8.00000	8	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,987.00000	3,093	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		24.00000	24	23.42	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	9.65	Call		2,014.00000	2,117	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		50.00000	48	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		85.00000	105	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,121.00000	4,036	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,724.00000	3,830	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		10.00000	11	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,742.00000	2,848	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		28.00000	29	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,792.00000	1,891	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		78.00000	72	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,042.00000	1,128	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		328.00000	309	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		128.00000	152	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,414.00000	3,333	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		71.00000	90	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,358.00000	4,271	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,625.00000	3,731	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		12.00000	12	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,644.00000	2,750	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		30.00000	31	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,706.00000	1,805	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		92.00000	86	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		984.00000	1,068	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		370.00000	349	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		121.00000	144	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,507.00000	3,426	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		67.00000	84	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,453.00000	4,366	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,527.00000	3,632	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	13	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,622.00000	1,720	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		108.00000	101	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		929.00000	1,010	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		415.00000	391	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		62.00000	79	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,548.00000	4,460	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,576.00000	3,681	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	13	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,595.00000	2,701	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		31.00000	32	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,664.00000	1,762	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		100.00000	93	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		118.00000	141	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,554.00000	3,472	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		64.00000	82	28.95	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 14/12/2009 Currency Future	16.05	Put		4,501.00000	4,413	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,774.00000	3,879	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	10	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,791.00000	2,897	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		27.00000	28	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,836.00000	1,935	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		72.00000	66	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,072.00000	1,159	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		308.00000	290	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		74.00000	93	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,310.00000	4,224	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,873.00000	3,978	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		9.00000	9	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,889.00000	2,995	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		25.00000	26	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,924.00000	2,024	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		60.00000	55	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		79.00000	99	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,215.00000	4,130	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		0.00000	4,126	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	7	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		0.00000	3,142	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	23	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		0.00000	2,165	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		0.00000	47	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		0.00000	107	28.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		0.00000	3,989	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.88880	11.78650		21.00	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.80	Call		851.00000	905	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		865.00000	816	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		798.00000	848	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		961.00000	909	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		781.00000	830	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		994.00000	941	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		764.00000	812	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,028.00000	974	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		833.00000	885	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		896.00000	846	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		815.00000	866	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		929.00000	877	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		733.00000	779	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,096.00000	1,040	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		718.00000	763	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,131.00000	1,074	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		748.00000	795	21.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.10	Put		1,062.00000	1,007	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		703.00000	747	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,166.00000	1,108	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,562.00000	3,664	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	25	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,595.00000	2,695	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		58.00000	57	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,723.00000	1,816	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		187.00000	177	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,089.00000	1,155	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		552.00000	516	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		475.00000	506	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,939.00000	1,867	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		330.00000	354	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,793.00000	2,716	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		228.00000	247	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,692.00000	3,608	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		150.00000	166	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,613.00000	4,527	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,611.00000	3,713	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		25.00000	24	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,642.00000	2,742	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		55.00000	53	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,762.00000	1,855	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		175.00000	166	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,113.00000	1,181	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		527.00000	492	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		484.00000	516	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,897.00000	1,827	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		336.00000	361	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,750.00000	2,672	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		233.00000	252	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,646.00000	3,563	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		154.00000	170	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,567.00000	4,481	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,709.00000	3,812	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		23.00000	23	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,736.00000	2,837	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		50.00000	48	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,840.00000	1,935	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		154.00000	146	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,165.00000	1,235	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		479.00000	446	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		502.00000	535	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,816.00000	1,746	23.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.10	Call			349.00000	375	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,663.00000	2,586	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			241.00000	261	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,555.00000	3,472	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			162.00000	179	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,475.00000	4,390	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,759.00000	3,861	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			22.00000	22	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,784.00000	2,884	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			47.00000	45	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,880.00000	1,976	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			144.00000	137	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,192.00000	1,263	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			455.00000	424	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			512.00000	545	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,775.00000	1,706	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			356.00000	382	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,619.00000	2,543	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			246.00000	266	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,509.00000	3,427	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			166.00000	183	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,429.00000	4,344	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,660.00000	3,762	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			24.00000	24	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,689.00000	2,789	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			52.00000	51	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,801.00000	1,895	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			164.00000	156	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,139.00000	1,207	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			502.00000	469	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			493.00000	525	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,856.00000	1,786	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			342.00000	368	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,706.00000	2,629	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			237.00000	256	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,600.00000	3,518	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			158.00000	174	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,521.00000	4,436	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,907.00000	4,009	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			20.00000	20	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,927.00000	3,027	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			40.00000	38	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,003.00000	2,100	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			116.00000	112	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,275.00000	1,350	18.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.90	Put		389.00000	361	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		542.00000	577	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,655.00000	1,588	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		377.00000	404	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,490.00000	2,416	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		260.00000	281	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,373.00000	3,292	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		179.00000	197	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,292.00000	4,208	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,005.00000	4,106	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		19.00000	17	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,023.00000	3,125	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		36.00000	36	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,087.00000	2,190	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		100.00000	101	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,334.00000	1,416	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		348.00000	327	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		563.00000	600	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,577.00000	1,511	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		392.00000	418	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,405.00000	2,329	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		270.00000	291	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,283.00000	3,202	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		188.00000	204	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,201.00000	4,115	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,956.00000	4,057	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		19.00000	19	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,975.00000	3,076	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		38.00000	37	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,045.00000	2,145	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		108.00000	106	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,305.00000	1,383	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		368.00000	344	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		553.00000	588	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,616.00000	1,549	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		384.00000	411	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,448.00000	2,372	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		265.00000	286	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,328.00000	3,247	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		183.00000	200	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,247.00000	4,162	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,808.00000	3,910	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		21.00000	21	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,831.00000	2,932	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		45.00000	43	19.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.00	Call			1,921.00000	2,017	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			134.00000	128	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,219.00000	1,291	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			432.00000	402	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			522.00000	555	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,735.00000	1,667	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			363.00000	389	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,576.00000	2,501	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			250.00000	271	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,464.00000	3,382	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			170.00000	188	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,383.00000	4,299	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,857.00000	3,960	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			21.00000	21	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,879.00000	2,979	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			42.00000	40	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,962.00000	2,059	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			125.00000	120	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,247.00000	1,320	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			410.00000	381	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			532.00000	566	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,695.00000	1,627	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			370.00000	397	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,533.00000	2,458	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			255.00000	276	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,419.00000	3,337	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			174.00000	192	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,338.00000	4,254	28.14	0.00	0	0.00
AL12 On 06/08/2009 Index Future			315.67300		316.04800		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.35500		245.20600		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			276.94500		277.18700		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			309.34700		309.64100		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			288.69000		288.90200		0.00	0.00	0	561.00
ALBI On 05/11/2009 Index Future			293.71900		293.93300		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			298.86100		299.08000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.23900		124.23200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.42800		126.42000		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 04/02/2010 Index Future		128.69800	128.69000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		290.59550	290.81600		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi		295.65750	295.88100		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi		300.96650	301.19400		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		7.70500	7.69400		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.86900	8.88400		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.47500	8.49800		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.91800	8.92900		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.93200	8.96500		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.99800	9.03700		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.96400	9.00600		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		7.08500	7.06200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.93500	6.91100		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.09700	7.10800		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.56600	7.52400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.97300	7.96000		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		8.28800	8.26100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.78300	7.76300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		8.02000	8.00300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.29300	8.27900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.65100	8.66100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.78300	8.79800		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.92600	8.94400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.80800	8.85300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN10 On 05/11/2009 jNote			8.86300		8.91000		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.92300		8.97300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.25400		8.25700		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64300		7.64100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.32700		7.32300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.78500		7.78900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.43400		7.45300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.24100		7.27400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.59600		7.62400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			278.16600		278.33100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			283.06600		283.23300		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			288.14900		288.31900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.89800		6.93200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,894.00000	2,928	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			12.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,140.00000	3,174	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	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			1,252.00000	1,251	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			31.00000	30	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.51500		8.47500		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,564.00000	4,358	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			490.00000	499	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.61200		8.56900		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			790.00000	725	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,465.00000	6,622	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.71400		8.66900		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,501.00000	1,418	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,146.00000	6,285	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.80400		8.75500		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,786.00000	1,679	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,998.00000	3,121	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.03100		9.01200		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,403.00000	3,227	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,518.00000	3,523	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			129.00000	106	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			16,053.00000	16,211	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.08200		9.06200		17.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	9.00	Call			5,115.00000	4,968	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,701.00000	5,741	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,029.00000	3,896	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,024.00000	7,079	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,201.00000	1,135	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,643.00000	14,764	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			816.00000	765	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,087.00000	17,224	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.13600		9.11500		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,377.00000	3,276	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,860.00000	11,953	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.18800		9.16700		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,531.00000	1,446	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,076.00000	3,183	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.59500		8.57500		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,304.00000	3,210	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			487.00000	479	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.67300		8.65200		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			578.00000	547	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,410.00000	5,464	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.76200		8.74000		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			875.00000	843	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,855.00000	5,908	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.85300		8.82900		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,426.00000	1,381	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,658.00000	2,703	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.05500		9.03600		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,638.00000	2,528	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,472.00000	1,466	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.13400		9.11300		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			435.00000	406	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,589.00000	9,673	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.22100		9.19900		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,659.00000	1,605	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,044.00000	7,105	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.30300		9.28100		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,216.00000	1,165	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,651.00000	2,712	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.07200		9.04200		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,844.00000	2,686	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,615.00000	1,635	14.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future			9.14100		9.11000		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			478.00000	440	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,513.00000	10,656	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.21700		9.18400		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,849.00000	1,771	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,683.00000	7,793	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.29100		9.25800		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,208.00000	1,131	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,659.00000	2,765	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.59300		8.57300		7.55	0.00	0	1,897.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,758.00000	2,680	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			402.00000	395	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			33.00000	27	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,792.00000	5,856	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.68000		8.65800		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			471.00000	445	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,463.00000	4,510	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.78200		8.75900		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			699.00000	672	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,812.00000	4,859	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.89400		8.87000		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,704.00000	1,661	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,065.00000	2,095	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.16200		9.14200		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,570.00000	2,448	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,917.00000	1,917	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.22700		9.20600		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			445.00000	415	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,438.00000	11,533	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.29700		9.27600		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,862.00000	1,804	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,138.00000	8,202	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.37000		9.34800		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,441.00000	1,377	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,005.00000	2,067	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.23900		9.24300		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,312.00000	2,268	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,268.00000	2,200	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.30300		9.30700		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			576.00000	561	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,826.00000	10,787	15.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 04/02/2010 Bond Future			9.38300		9.38700		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,199.00000	2,183	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,738.00000	7,698	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.47600		9.47800		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,003.00000	1,001	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,355.00000	2,341	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.58800		8.57800		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,651.00000	3,532	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,241.00000	2,205	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,058.00000	981	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,133.00000	6,139	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.61700		8.60700		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,016.00000	9,916	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,449.00000	1,433	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			839.00000	801	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,575.00000	13,620	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			542.00000	513	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,995.00000	16,049	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.64800		8.63800		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,055.00000	2,005	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,436.00000	12,468	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			11,988.00000	11,896	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,027.00000	2,017	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.67600		8.66500		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			880.00000	842	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			2,248.00000	2,300	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			286.84200		287.05700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			291.89500		292.11200		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.13600		297.35700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.43780		6.42500		21.12	0.00	0	8,404.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			82.00000	78	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			57.00000	40	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			60.00000	54	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			85.00000	66	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			32.00000	27	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			157.00000	139	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			24.00000	21	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			199.00000	183	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			60.00000	54	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			85.00000	66	22.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			114.00000	114	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.35	Put		39.00000	27	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		44.00000	37	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		119.00000	99	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		32.00000	27	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		157.00000	139	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		82.00000	78	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		57.00000	40	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		197.00000	201	26.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		22.00000	14	26.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		244.00000	248	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		19.00000	10	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		289.00000	296	31.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		14.00000	8	31.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		18.00000	18	30.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		243.00000	230	30.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		18.00000	18	30.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		243.00000	230	30.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		14.00000	16	34.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		289.00000	278	34.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		13.00000	12	35.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		338.00000	325	35.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		12.00000	10	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		387.00000	372	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		12.00000	10	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		387.00000	372	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		6.00000	4	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		481.00000	466	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		8.00000	6	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		433.00000	419	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		14.00000	16	34.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		289.00000	278	34.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		4.00000	3	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		529.00000	515	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		4.00000	3	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		529.00000	515	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		6.00000	4	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		481.00000	466	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		8.00000	6	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		433.00000	419	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		1.00000	1	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		626.00000	613	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		2.00000	2	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		577.00000	564	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		1.00000	1	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		676.00000	663	37.66	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 12/06/2009 Currency Future	7.15	Call			1.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			726.00000	713	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	1	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			626.00000	613	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			1.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			726.00000	713	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,375.00000	1,362	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,475.00000	1,462	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,175.00000	1,162	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			975.00000	962	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			825.00000	812	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			775.00000	762	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			151.00000	156	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			26.00000	18	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			775.00000	762	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			875.00000	862	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			975.00000	962	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,075.00000	1,062	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			925.00000	912	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,025.00000	1,012	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			431.00000	441	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			6.00000	3	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			336.00000	344	33.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			11.00000	6	33.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			244.00000	248	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			19.00000	10	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			151.00000	156	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			26.00000	18	24.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			383.00000	392	35.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			8.00000	4	35.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			289.00000	296	31.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			14.00000	8	31.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	37.66	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 12/06/2009 Currency Future	7.55	Put		1,125.00000	1,112	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,225.00000	1,212	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		875.00000	862	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,275.00000	1,262	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,275.00000	1,262	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,375.00000	1,362	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,475.00000	1,462	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,575.00000	1,562	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,675.00000	1,662	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,775.00000	1,762	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,875.00000	1,862	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,775.00000	1,762	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,125.00000	1,112	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,775.00000	5,788	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,275.00000	4,288	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,775.00000	2,788	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,275.00000	1,288	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,725.00000	1,712	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,225.00000	3,212	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,725.00000	4,712	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,225.00000	6,212	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,925.00000	5,938	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,425.00000	4,438	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	36.65	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	3.50	Call		2,925.00000	2,938	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,425.00000	1,438	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,075.00000	3,062	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,575.00000	4,562	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,075.00000	6,062	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,025.00000	6,038	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,525.00000	4,538	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,025.00000	3,038	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,525.00000	1,538	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,975.00000	2,962	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,475.00000	4,462	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,975.00000	5,962	37.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		675.00000	688	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		576.00000	588	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		1.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		479.00000	490	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		4.00000	2	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		383.00000	392	35.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		8.00000	4	35.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		626.00000	638	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		1.00000	0	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		527.00000	539	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		2.00000	1	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		479.00000	490	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		4.00000	2	36.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		0.00000	344	33.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		0.00000	6	33.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		0.00000	21	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		0.00000	183	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.50480	6.49170		20.27	58,543,200.00	9,000	85,139.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		271.00000	275	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		279.00000	270	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
ZAAD On 14/09/2009 Currency Future	6.60	Call		234.00000	238	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		343.00000	333	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		219.00000	222	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		377.00000	367	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		252.00000	256	20.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		310.00000	301	20.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		312.00000	317	19.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		221.00000	212	19.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		252.00000	256	20.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		310.00000	301	20.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		219.00000	222	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		377.00000	367	21.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		312.00000	317	19.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		221.00000	212	19.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		291.00000	295	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		249.00000	240	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		336.00000	342	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		195.00000	187	19.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		391.00000	396	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		149.00000	142	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		421.00000	427	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		129.00000	122	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		190.00000	193	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		449.00000	438	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		204.00000	207	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		412.00000	402	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		204.00000	207	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		412.00000	402	21.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		178.00000	181	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		486.00000	476	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		178.00000	181	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		486.00000	476	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		156.00000	158	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		565.00000	554	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		130.00000	131	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		638.00000	627	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		156.00000	158	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		565.00000	554	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		167.00000	169	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		525.00000	514	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		143.00000	144	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		601.00000	590	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		118.00000	119	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		676.00000	665	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		143.00000	144	22.94	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	6.95	Put		601.00000	590	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		118.00000	119	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		676.00000	665	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		97.00000	98	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		755.00000	743	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		107.00000	108	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		715.00000	704	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		107.00000	108	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		715.00000	704	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		88.00000	89	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		796.00000	784	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		71.00000	72	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		880.00000	867	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		291.00000	295	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		249.00000	240	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		97.00000	98	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		755.00000	743	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		79.00000	80	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		837.00000	825	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		71.00000	72	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		880.00000	867	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		58.00000	58	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		966.00000	953	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		88.00000	89	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		796.00000	784	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		58.00000	58	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		966.00000	953	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		46.00000	47	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,055.00000	1,042	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		64.00000	65	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		923.00000	910	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		52.00000	52	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,010.00000	997	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		41.00000	42	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,100.00000	1,087	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		362.00000	367	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		170.00000	163	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		421.00000	427	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		129.00000	122	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,742.00000	5,755	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,242.00000	4,255	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,742.00000	2,755	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.50	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 14/09/2009 Currency Future	5.25	Call		1,245.00000	1,257	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	2	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		7.00000	7	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,766.00000	1,753	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,258.00000	3,245	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,758.00000	4,745	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,258.00000	6,245	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,942.00000	5,955	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,442.00000	4,455	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,942.00000	2,955	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,443.00000	1,456	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		12.00000	12	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,571.00000	1,558	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,058.00000	3,045	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,558.00000	4,545	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,058.00000	6,045	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,992.00000	6,005	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,492.00000	4,505	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,992.00000	3,005	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,492.00000	1,505	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		14.00000	14	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,522.00000	1,509	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,008.00000	2,995	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,508.00000	4,495	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,008.00000	5,995	22.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		525.00000	533	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		83.00000	78	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		454.00000	460	18.59	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	6.15	Put		112.00000	106	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		728.00000	738	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		36.00000	33	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		643.00000	653	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		52.00000	48	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		563.00000	571	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		72.00000	67	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		488.00000	495	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		97.00000	91	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		685.00000	695	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		44.00000	40	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		603.00000	611	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		61.00000	57	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		362.00000	367	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		170.00000	163	19.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		0.00000	495	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		0.00000	91	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		0.00000	238	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		0.00000	333	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.56460	6.55360		20.37	131,292.00	20	207.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		386.00000	391	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		383.00000	376	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		333.00000	337	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		480.00000	473	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		333.00000	337	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		480.00000	473	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		368.00000	372	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		414.00000	407	20.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		386.00000	390	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		383.00000	376	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		426.00000	431	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		322.00000	316	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		350.00000	354	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		446.00000	439	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		350.00000	354	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		446.00000	439	20.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		405.00000	410	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		352.00000	346	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		447.00000	452	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		293.00000	288	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		494.00000	500	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		241.00000	235	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		494.00000	500	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		241.00000	235	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		520.00000	526	18.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.25	Put		217.00000	211	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		276.00000	280	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		623.00000	615	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		318.00000	321	21.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		514.00000	507	21.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		303.00000	307	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		550.00000	542	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		303.00000	307	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		550.00000	542	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		289.00000	293	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		586.00000	578	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		276.00000	280	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		623.00000	615	22.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		248.00000	251	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		695.00000	686	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		219.00000	221	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		765.00000	756	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		192.00000	194	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		838.00000	829	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		168.00000	170	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		914.00000	905	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		447.00000	452	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		293.00000	288	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		469.00000	475	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		266.00000	260	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		264.00000	267	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		661.00000	653	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		233.00000	236	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		729.00000	721	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		205.00000	207	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		801.00000	792	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		426.00000	431	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		322.00000	316	19.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		264.00000	267	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		661.00000	653	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		205.00000	207	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		801.00000	792	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		179.00000	181	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		876.00000	867	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		233.00000	236	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		729.00000	721	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,704.00000	5,715	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,204.00000	4,215	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,704.00000	2,715	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,226.00000	1,236	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			22.00000	21	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			35.00000	35	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,831.00000	1,821	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,299.00000	3,288	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,797.00000	4,786	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,296.00000	6,285	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,954.00000	5,965	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,454.00000	4,465	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,954.00000	2,965	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,463.00000	1,473	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			9.00000	9	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			52.00000	52	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,598.00000	1,588	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,050.00000	3,039	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,547.00000	4,536	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,046.00000	6,035	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,004.00000	6,015	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,504.00000	4,515	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,004.00000	3,015	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,511.00000	1,522	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			7.00000	7	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			56.00000	57	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,553.00000	1,542	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			4.00000	4	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,001.00000	2,990	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,497.00000	4,486	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,996.00000	5,985	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			612.00000	618	18.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.10	Put		158.00000	153	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		548.00000	554	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		195.00000	190	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		756.00000	764	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		103.00000	99	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		682.00000	689	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		128.00000	124	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		578.00000	584	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		174.00000	169	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		548.00000	554	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		195.00000	190	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		646.00000	653	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		142.00000	138	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		0.00000	475	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		0.00000	260	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		0.00000	293	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		0.00000	578	21.84	0.00	0	0.00

Total for Derivatives:							3,338,657,008.70	247,513	979,138.00
-------------------------------	--	--	--	--	--	--	-------------------------	----------------	-------------------

Grand Total:							3,338,657,008.70	247,513	979,138.00
---------------------	--	--	--	--	--	--	-------------------------	----------------	-------------------