



Daily MTM Report

Daily summary for 29/05/2009

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			14.18300	14.24200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.77500	6.76500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.25000	8.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.80500	8.81500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.37000	8.37000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78000	8.76500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.78000	8.76000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.37000	8.37000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.94000	8.92000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.08400	9.03600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.39500	8.41000			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			8.03310		8.10370		24.63	123,235,787.10	15,341	376,391.00
\$ / R On 12/06/2009 Currency Future	8.10	Call			0.00000	129	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put			0.00000	196	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			127.00000	96	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			223.00000	263	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			96.00000	71	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			292.00000	338	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			83.00000	61	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			330.00000	378	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			63.00000	45	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			409.00000	462	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			54.00000	39	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			451.00000	506	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			35.00000	24	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			581.00000	641	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			35.00000	24	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			581.00000	641	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			47.00000	33	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			493.00000	550	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			72.00000	53	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			369.00000	419	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			23.00000	16	31.29	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			719.00000	782	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			47.00000	33	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			493.00000	550	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			41.00000	28	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			537.00000	595	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			26.00000	18	30.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			673.00000	735	30.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			17.00000	12	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			814.00000	878	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			11.00000	7	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			958.00000	1,024	33.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			9.00000	6	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,055.00000	1,123	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			8.00000	5	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,104.00000	1,172	34.63	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 12/06/2009 Currency Future	9.25	Call		7.00000	4	35.04	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		1,153.00000	1,221	35.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		6.00000	4	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		1,202.00000	1,271	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		13.00000	9	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		909.00000	976	32.96	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		8.00000	5	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		1,104.00000	1,172	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		1.00000	1	43.17	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		2,097.00000	2,167	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		3.00000	2	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,450.00000	1,519	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		3.00000	2	38.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,549.00000	1,619	38.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		2.00000	1	40.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,798.00000	1,868	40.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		2.00000	1	39.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		1,648.00000	1,718	39.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1.00000	0	44.89	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,297.00000	2,367	44.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		3.00000	2	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,450.00000	1,519	37.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		3.00000	2	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,499.00000	1,569	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		3.00000	2	38.42	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,549.00000	1,619	38.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		2.00000	1	40.15	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		1,748.00000	1,818	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		3.00000	2	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,499.00000	1,569	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		2.00000	1	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		1,698.00000	1,768	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		1.00000	1	42.30	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,997.00000	2,068	42.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		1.00000	1	42.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		2,047.00000	2,117	42.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		0.00000	0	48.61	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,697.00000	2,767	48.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		1.00000	1	42.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,997.00000	2,068	42.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		1.00000	1	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		2,097.00000	2,167	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		1.00000	0	45.76	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		2,397.00000	2,467	45.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		1.00000	0	44.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,247.00000	2,317	44.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	46.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,447.00000	2,517	46.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	57.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,896.00000	3,967	57.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,696.00000	4,767	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	47.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,597.00000	2,667	47.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	47.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,547.00000	2,617	47.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	46.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,497.00000	2,567	46.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1.00000	0	44.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,197.00000	2,267	44.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1.00000	1	41.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,947.00000	2,018	41.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1.00000	0	45.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,347.00000	2,417	45.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1.00000	0	43.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,147.00000	2,217	43.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1.00000	1	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,848.00000	1,918	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1.00000	1	41.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,898.00000	1,968	41.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1.00000	0	44.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,197.00000	2,267	44.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1.00000	0	44.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,247.00000	2,317	44.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1.00000	0	44.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,297.00000	2,367	44.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	47.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,547.00000	2,617	47.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2.00000	1	38.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,599.00000	1,668	38.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1.00000	1	41.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,947.00000	2,018	41.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	46.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,497.00000	2,567	46.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	46.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,447.00000	2,517	46.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	49.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,797.00000	2,867	49.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,947.00000	3,017	50.99	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	11.15	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,047.00000	3,117	51.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,747.00000	2,817	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	48.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,697.00000	2,767	48.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	50.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,847.00000	2,917	50.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	53.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,247.00000	3,317	53.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	55.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,546.00000	3,617	55.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	55.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,596.00000	3,667	55.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	56.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,746.00000	3,817	56.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	52.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,097.00000	3,167	52.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,747.00000	2,817	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			4.00000	2	37.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,400.00000	1,469	37.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2.00000	1	40.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,798.00000	1,868	40.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2.00000	1	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,698.00000	1,768	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			5.00000	3	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,301.00000	1,370	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			15.00000	10	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			861.00000	927	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			15.00000	10	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			861.00000	927	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			30.00000	21	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			627.00000	688	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			63.00000	45	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			409.00000	462	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			20.00000	13	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			766.00000	830	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			110.00000	83	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			257.00000	300	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			96.00000	71	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			292.00000	338	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			17.00000	12	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			814.00000	878	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			10.00000	7	33.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,006.00000	1,073	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			194.00000	149	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			141.00000	166	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			145.00000	112	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			192.00000	229	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			72.00000	53	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			369.00000	419	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			41.00000	28	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			537.00000	595	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			30.00000	21	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			627.00000	688	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			23.00000	16	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			719.00000	782	31.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			10.00000	7	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,006.00000	1,073	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			6.00000	4	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,202.00000	1,271	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2.00000	1	38.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,599.00000	1,668	38.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			5.00000	3	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,301.00000	1,370	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1.00000	1	42.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,047.00000	2,117	42.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	48.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,647.00000	2,717	48.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,047.00000	3,117	51.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	52.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,147.00000	3,217	52.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	50.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,897.00000	2,967	50.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	51.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,997.00000	3,067	51.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	49.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,797.00000	2,867	49.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	51.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,997.00000	3,067	51.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,197.00000	3,267	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	54.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,297.00000	3,367	54.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	55.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,396.00000	3,467	55.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	55.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,496.00000	3,567	55.63	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 12/06/2009 Currency Future	11.45	Call			0.00000	0	54.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,346.00000	3,417	54.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	55.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,446.00000	3,517	55.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,646.00000	3,717	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	56.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,846.00000	3,917	56.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	57.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,946.00000	4,017	57.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	57.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,046.00000	4,117	57.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	57.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,146.00000	4,217	57.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	56.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,696.00000	3,767	56.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	56.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,796.00000	3,867	56.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	57.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,996.00000	4,067	57.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	55.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,446.00000	3,517	55.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	57.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,946.00000	4,017	57.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,197.00000	3,267	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	54.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,297.00000	3,367	54.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,947.00000	3,017	50.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	53.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,247.00000	3,317	53.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1.00000	1	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,848.00000	1,918	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2.00000	1	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,748.00000	1,818	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			5.00000	3	35.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,252.00000	1,320	35.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			4.00000	3	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,350.00000	1,419	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			4.00000	3	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,350.00000	1,419	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			5.00000	3	35.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,252.00000	1,320	35.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,804.00000	4,733	62.91	0.00	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	3.30	Put			0.00000	0	62.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,304.00000	3,233	53.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	53.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,804.00000	1,733	41.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	41.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			368.00000	306	26.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			64.00000	73	26.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	58.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,196.00000	4,267	58.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,696.00000	5,767	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,196.00000	7,267	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,054.00000	4,983	62.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	62.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,554.00000	3,483	56.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	56.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,054.00000	1,983	43.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	43.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			580.00000	513	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			26.00000	30	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,446.00000	5,517	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,946.00000	7,017	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,354.00000	3,283	54.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	54.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,354.00000	2,283	46.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	46.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,355.00000	1,284	36.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	36.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			407.00000	344	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			54.00000	61	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,646.00000	4,717	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,504.00000	3,433	56.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	56.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,504.00000	2,433	47.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	47.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,504.00000	1,434	37.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	37.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			535.00000	469	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			31.00000	36	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,496.00000	4,567	58.81	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	5.55	Call			2,554.00000	2,483	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,554.00000	1,484	38.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	1	38.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,446.00000	4,517	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	56.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,796.00000	3,867	56.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,796.00000	4,867	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,654.00000	3,583	57.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	57.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,654.00000	2,583	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,654.00000	1,583	39.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	39.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			671.00000	603	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			18.00000	20	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,846.00000	4,917	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,946.00000	5,017	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,454.00000	3,383	55.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	55.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,454.00000	2,383	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,455.00000	1,384	37.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	1	37.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			491.00000	426	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			38.00000	43	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,046.00000	5,117	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,996.00000	5,067	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,604.00000	3,533	57.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	57.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,604.00000	2,533	47.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	47.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,604.00000	1,534	39.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			1.00000	0	39.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			625.00000	558	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			21.00000	25	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,896.00000	4,967	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,754.00000	3,683	58.90	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 12/06/2009 Currency Future	4.35	Put		0.00000	0	58.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call		2,754.00000	2,683	48.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	48.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		1,754.00000	1,683	40.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	40.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		765.00000	697	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		12.00000	14	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		4,746.00000	4,817	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call		3,804.00000	3,733	59.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put		0.00000	0	59.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call		2,804.00000	2,733	49.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put		0.00000	0	49.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call		813.00000	744	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put		10.00000	11	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		0.00000	0	56.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		3,696.00000	3,767	56.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call		3,904.00000	3,833	60.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put		0.00000	0	60.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call		2,904.00000	2,833	50.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put		0.00000	0	50.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call		1,904.00000	1,833	42.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put		0.00000	0	42.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call		910.00000	841	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put		6.00000	8	31.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call		0.00000	0	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put		4,596.00000	4,667	58.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call		0.00000	3,933	61.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put		0.00000	0	61.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call		0.00000	2,933	50.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put		0.00000	0	50.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call		0.00000	1,933	43.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put		0.00000	0	43.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call		0.00000	938	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put		0.00000	5	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.17090	8.24040		23.64	91,685,668.90	11,221	36,374.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,059.00000	997	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		68.00000	77	21.98	154,000,000.00	2,000	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		539.00000	494	22.97	988,000,000.00	2,000	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		298.00000	323	22.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		424.00000	387	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		434.00000	466	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		272.00000	245	26.21	490,000,000.00	2,000	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		781.00000	825	26.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		406.00000	369	24.10	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.30	Put		465.00000	498	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		354.00000	321	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		564.00000	600	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		310.00000	280	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		669.00000	709	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		338.00000	307	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		598.00000	636	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		296.00000	268	25.74	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		706.00000	747	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		784.00000	728	21.97	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		143.00000	157	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		260.00000	235	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		820.00000	864	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		284.00000	256	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		743.00000	786	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		324.00000	293	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		633.00000	672	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		239.00000	216	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		899.00000	945	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		211.00000	190	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,021.00000	1,069	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		187.00000	169	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,147.00000	1,198	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		173.00000	155	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,232.00000	1,284	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		159.00000	143	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,319.00000	1,372	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		166.00000	149	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,275.00000	1,328	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		130.00000	117	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,540.00000	1,596	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		75.00000	67	32.82	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,234.00000	2,296	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		116.00000	104	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,675.00000	1,733	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		96.00000	86	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,906.00000	1,966	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		112.00000	100	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,721.00000	1,779	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		125.00000	112	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,585.00000	1,641	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		120.00000	108	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,630.00000	1,687	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		107.00000	96	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,767.00000	1,825	31.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Call			107.00000	96	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,767.00000	1,825	31.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			84.00000	75	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,093.00000	2,154	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			81.00000	72	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,140.00000	2,201	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			78.00000	69	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,187.00000	2,249	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			78.00000	69	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,187.00000	2,249	32.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			69.00000	62	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,329.00000	2,391	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			60.00000	54	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,520.00000	2,583	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			51.00000	46	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,760.00000	2,825	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			9.00000	8	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,769.00000	4,837	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			54.00000	49	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,664.00000	2,728	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			56.00000	50	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,616.00000	2,680	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			58.00000	52	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,568.00000	2,631	33.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			72.00000	65	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,282.00000	2,344	32.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			87.00000	78	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,046.00000	2,107	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			65.00000	58	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,424.00000	2,487	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			62.00000	56	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,472.00000	2,535	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			93.00000	83	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,952.00000	2,012	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			104.00000	93	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,813.00000	1,872	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			90.00000	81	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,999.00000	2,060	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			67.00000	60	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,377.00000	2,439	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			65.00000	58	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,424.00000	2,487	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			54.00000	49	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,664.00000	2,728	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			67.00000	60	33.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,377.00000	2,439	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		81.00000	72	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,140.00000	2,201	32.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		87.00000	78	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,046.00000	2,107	32.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		100.00000	90	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,859.00000	1,919	31.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		40.00000	36	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,100.00000	3,165	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		135.00000	121	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,495.00000	1,550	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		125.00000	112	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,585.00000	1,641	30.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		116.00000	104	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,675.00000	1,733	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		75.00000	67	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,234.00000	2,296	32.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		141.00000	126	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,450.00000	1,505	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		130.00000	117	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,540.00000	1,596	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		147.00000	131	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,406.00000	1,461	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		93.00000	83	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,952.00000	2,012	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		53.00000	47	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,712.00000	2,776	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		49.00000	44	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,809.00000	2,873	34.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		90.00000	81	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,999.00000	2,060	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		48.00000	43	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,857.00000	2,922	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		45.00000	40	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,954.00000	3,019	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		56.00000	50	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,616.00000	2,680	34.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		48.00000	43	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,857.00000	2,922	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		42.00000	37	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		3,052.00000	3,117	35.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		53.00000	47	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,712.00000	2,776	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		46.00000	41	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,906.00000	2,971	35.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.05	Call			96.00000	86	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,906.00000	1,966	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			46.00000	41	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,906.00000	2,971	35.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			43.00000	39	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,003.00000	3,068	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			62.00000	56	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,472.00000	2,535	33.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			45.00000	40	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,954.00000	3,019	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			39.00000	35	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,148.00000	3,214	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			195.00000	176	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,104.00000	1,155	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			153.00000	137	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,362.00000	1,416	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			141.00000	126	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,450.00000	1,505	29.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			203.00000	183	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,062.00000	1,112	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			159.00000	143	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,319.00000	1,372	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			180.00000	162	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,190.00000	1,241	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			153.00000	137	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,362.00000	1,416	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			112.00000	100	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,721.00000	1,779	30.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			104.00000	93	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,813.00000	1,872	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			187.00000	169	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,147.00000	1,198	28.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			135.00000	121	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,495.00000	1,550	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			211.00000	190	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,021.00000	1,069	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			220.00000	198	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			980.00000	1,027	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			203.00000	183	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,062.00000	1,112	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,840.00000	4,771	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,340.00000	3,271	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,852.00000	1,784	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.40	Put			12.00000	13	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			591.00000	545	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			251.00000	274	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			17.00000	15	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,177.00000	4,244	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	3	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,663.00000	5,732	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,160.00000	7,230	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,040.00000	4,971	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,540.00000	3,471	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,049.00000	1,981	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			8.00000	10	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			713.00000	659	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			173.00000	188	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			20.00000	18	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,980.00000	4,047	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			4.00000	4	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,464.00000	5,533	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,960.00000	7,030	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,090.00000	5,021	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,590.00000	3,521	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,097.00000	2,030	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			7.00000	9	26.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			748.00000	693	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			158.00000	172	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			21.00000	19	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,931.00000	3,998	37.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			5.00000	4	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,414.00000	5,483	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,910.00000	6,980	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			249.00000	225	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			859.00000	904	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			229.00000	207	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			939.00000	986	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			166.00000	149	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,275.00000	1,328	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,368.00000	1,304	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			27.00000	33	22.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.40	Call			936.00000	877	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			95.00000	106	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			370.00000	336	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			530.00000	565	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,557.00000	1,490	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			16.00000	19	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,101.00000	1,039	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			60.00000	68	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			445.00000	405	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			405.00000	434	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,606.00000	1,538	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			15.00000	18	22.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,144.00000	1,082	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			53.00000	61	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			467.00000	426	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			377.00000	405	23.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,655.00000	1,587	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			15.00000	17	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,187.00000	1,125	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			47.00000	54	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			490.00000	448	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			349.00000	377	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			32.00000	29	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,392.00000	3,458	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			14.00000	12	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,373.00000	4,441	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			284.00000	256	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			743.00000	786	25.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			30.00000	26	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,489.00000	3,556	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			12.00000	11	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,472.00000	4,540	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,508.00000	1,443	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			17.00000	22	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			679.00000	629	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			189.00000	208	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			28.00000	25	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,538.00000	3,605	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			12.00000	10	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,521.00000	4,589	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,461.00000	1,396	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			20.00000	25	22.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,017.00000	956	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			76.00000	86	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			649.00000	600	22.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.80	Put		208.00000	229	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		27.00000	25	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,587.00000	3,654	36.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		11.00000	10	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,571.00000	4,639	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		31.00000	27	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,440.00000	3,507	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		13.00000	11	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,423.00000	4,491	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,753.00000	1,686	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		13.00000	15	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,277.00000	1,213	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		36.00000	42	22.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		858.00000	801	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		118.00000	130	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		34.00000	31	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,294.00000	3,360	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		15.00000	13	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,275.00000	4,343	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,803.00000	1,735	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		12.00000	14	24.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,322.00000	1,258	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		31.00000	37	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		897.00000	838	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		106.00000	117	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		564.00000	519	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		274.00000	298	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		354.00000	321	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		564.00000	600	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		36.00000	32	35.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,245.00000	3,311	35.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		16.00000	14	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,226.00000	4,293	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		1,951.00000	1,882	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		10.00000	11	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		19.00000	17	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		4,078.00000	4,146	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call		0.00000	1,932	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put		0.00000	11	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call		0.00000	17	37.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put		0.00000	4,097	37.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.29470	8.36210		23.40	85,717,429.80	10,334	13,885.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		588.00000	550	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		576.00000	605	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		551.00000	515	23.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.45	Put			639.00000	670	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			516.00000	482	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			704.00000	737	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			500.00000	467	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			738.00000	772	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			500.00000	467	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			738.00000	772	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			454.00000	424	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			842.00000	879	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			484.00000	452	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			772.00000	807	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,122.00000	1,067	21.54	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			160.00000	172	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			414.00000	386	25.47	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			951.00000	991	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			401.00000	374	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			989.00000	1,029	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			414.00000	386	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			951.00000	991	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			427.00000	398	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			914.00000	953	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			469.00000	438	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			807.00000	843	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			290.00000	272	27.53	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,428.00000	1,477	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			440.00000	411	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			878.00000	916	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			389.00000	363	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,027.00000	1,068	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			355.00000	332	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,143.00000	1,187	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			325.00000	304	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,263.00000	1,309	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			307.00000	287	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,345.00000	1,392	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			299.00000	279	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,387.00000	1,434	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			325.00000	304	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,263.00000	1,309	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			282.00000	264	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,470.00000	1,519	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			345.00000	322	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,183.00000	1,227	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			299.00000	279	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,387.00000	1,434	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call			247.00000	232	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,685.00000	1,737	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			234.00000	219	28.83	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,772.00000	1,824	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			204.00000	191	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,992.00000	2,046	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			221.00000	207	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,859.00000	1,912	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			241.00000	225	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,729.00000	1,780	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			241.00000	225	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,729.00000	1,780	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			215.00000	201	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,903.00000	1,957	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			72.00000	68	34.59	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,009.00000	4,073	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			183.00000	172	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,171.00000	2,227	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			174.00000	163	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,262.00000	2,318	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			169.00000	159	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,307.00000	2,364	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			161.00000	151	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,399.00000	2,457	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			146.00000	137	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,584.00000	2,643	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			129.00000	122	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,817.00000	2,877	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			132.00000	125	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,770.00000	2,830	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			139.00000	131	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,677.00000	2,736	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			188.00000	176	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,126.00000	2,181	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			178.00000	167	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,216.00000	2,273	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			157.00000	148	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,445.00000	2,503	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			149.00000	141	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,537.00000	2,596	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			146.00000	137	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,584.00000	2,643	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			198.00000	186	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,036.00000	2,091	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			209.00000	196	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,947.00000	2,001	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		165.00000	155	30.62	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,353.00000	2,410	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		153.00000	144	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,491.00000	2,549	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		209.00000	196	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,947.00000	2,001	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		52.00000	50	35.78	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,690.00000	4,755	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		123.00000	116	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,911.00000	2,971	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		126.00000	119	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,864.00000	2,924	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		114.00000	108	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,052.00000	3,113	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		120.00000	113	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,958.00000	3,019	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		72.00000	68	34.59	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,009.00000	4,073	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		100.00000	95	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,338.00000	3,400	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		104.00000	99	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,242.00000	3,304	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		83.00000	79	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,721.00000	3,784	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		68.00000	65	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,106.00000	4,170	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		57.00000	54	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,494.00000	4,560	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		47.00000	46	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,885.00000	4,951	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		87.00000	83	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,625.00000	3,688	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		59.00000	57	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,397.00000	4,462	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		49.00000	48	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,787.00000	4,853	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		533.00000	498	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		671.00000	703	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		366.00000	342	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,104.00000	1,147	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		260.00000	244	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,598.00000	1,649	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		79.00000	75	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,817.00000	3,880	34.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Call			45.00000	44	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,983.00000	5,049	36.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			569.00000	532	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			607.00000	637	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			275.00000	257	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,513.00000	1,562	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			198.00000	186	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,036.00000	2,091	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			109.00000	103	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,147.00000	3,209	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			62.00000	59	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,300.00000	4,365	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			440.00000	411	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			878.00000	916	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			91.00000	87	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,529.00000	3,592	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			40.00000	39	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,278.00000	5,344	36.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			65.00000	62	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,203.00000	4,267	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			49.00000	48	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,787.00000	4,853	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			38.00000	37	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,376.00000	5,443	36.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			469.00000	438	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			807.00000	843	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			95.00000	91	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,433.00000	3,496	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			54.00000	52	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,592.00000	4,657	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			42.00000	40	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,180.00000	5,246	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			75.00000	71	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,913.00000	3,977	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			57.00000	54	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,494.00000	4,560	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			44.00000	42	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,081.00000	5,147	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			316.00000	295	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,304.00000	1,351	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			227.00000	213	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,815.00000	1,868	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			93.00000	89	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,481.00000	3,544	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			70.00000	67	34.68	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	12.35	Put		4,058.00000	4,122	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		53.00000	51	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,641.00000	4,706	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		41.00000	40	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,229.00000	5,295	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		654.00000	611	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		492.00000	517	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		91.00000	87	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,529.00000	3,592	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		701.00000	657	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		439.00000	463	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		726.00000	681	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		414.00000	437	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		335.00000	313	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,223.00000	1,268	26.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		129.00000	122	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,817.00000	2,877	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		98.00000	93	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,386.00000	3,448	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		73.00000	70	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,961.00000	4,025	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		55.00000	53	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,543.00000	4,608	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		805.00000	758	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		343.00000	363	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		366.00000	342	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,104.00000	1,147	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		79.00000	75	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,817.00000	3,880	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		778.00000	732	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		366.00000	387	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		516.00000	482	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		704.00000	737	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		254.00000	238	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,641.00000	1,693	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		135.00000	128	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,723.00000	2,783	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		102.00000	97	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,290.00000	3,352	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		77.00000	73	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,865.00000	3,929	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		46.00000	45	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,934.00000	5,000	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		922.00000	872	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		260.00000	277	22.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.30	Call			609.00000	569	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			547.00000	574	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			114.00000	108	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,052.00000	3,113	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			953.00000	902	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			241.00000	257	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			631.00000	590	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			519.00000	545	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			427.00000	398	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			914.00000	953	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			117.00000	111	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,005.00000	3,066	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			90.00000	85	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,577.00000	3,640	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			985.00000	934	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			223.00000	239	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			751.00000	706	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			389.00000	411	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			345.00000	322	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,183.00000	1,227	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			588.00000	550	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			576.00000	605	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			112.00000	106	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,100.00000	3,161	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			85.00000	81	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,673.00000	3,736	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			64.00000	61	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,251.00000	4,316	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			38.00000	37	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,426.00000	5,492	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			87.00000	83	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,625.00000	3,688	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			36.00000	35	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,573.00000	5,640	37.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			37.00000	36	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,475.00000	5,541	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			90.00000	85	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,577.00000	3,640	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			67.00000	64	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,154.00000	4,219	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			39.00000	38	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,327.00000	5,393	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			34.00000	33	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,672.00000	5,739	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			677.00000	634	23.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.15	Put		465.00000	489	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		609.00000	569	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		547.00000	574	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		654.00000	611	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		492.00000	517	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		922.00000	872	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		260.00000	277	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		726.00000	681	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		414.00000	437	22.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		551.00000	515	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		639.00000	670	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		98.00000	93	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,386.00000	3,448	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		55.00000	53	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,543.00000	4,608	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		34.00000	33	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,721.00000	5,788	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		833.00000	785	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		321.00000	340	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		43.00000	41	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,131.00000	5,197	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		891.00000	842	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		279.00000	297	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		44.00000	43	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,032.00000	5,098	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,236.00000	1,178	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		124.00000	133	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		484.00000	452	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		772.00000	807	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		165.00000	155	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,353.00000	2,410	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		61.00000	58	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,349.00000	4,413	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		51.00000	49	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,738.00000	4,804	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,277.00000	1,218	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		114.00000	123	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,018.00000	966	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		206.00000	221	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		401.00000	374	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		989.00000	1,029	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		142.00000	134	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,630.00000	2,689	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		102.00000	97	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,290.00000	3,352	33.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Call		44.00000	43	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,032.00000	5,098	36.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,197.00000	1,139	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		135.00000	144	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,529.00000	1,468	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		67.00000	73	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		922.00000	872	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		260.00000	277	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,573.00000	1,511	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		61.00000	66	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		204.00000	191	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,992.00000	2,046	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,486.00000	1,425	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		74.00000	80	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		891.00000	842	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		279.00000	297	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		193.00000	181	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,081.00000	2,136	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		70.00000	67	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,058.00000	4,122	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,486.00000	1,425	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		74.00000	80	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,617.00000	1,555	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		55.00000	60	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,812.00000	4,745	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,317.00000	3,250	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		4.00000	5	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,845.00000	1,781	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		33.00000	36	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		16.00000	16	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,204.00000	7,271	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,062.00000	4,995	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,565.00000	3,498	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		3.00000	3	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,082.00000	2,015	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		19.00000	21	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		862.00000	813	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		299.00000	319	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		19.00000	19	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,957.00000	7,024	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,158.00000	1,103	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		146.00000	158	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		778.00000	732	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.95	Put		366.00000	387	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		61.00000	58	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,349.00000	4,413	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,366.00000	3,299	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		4.00000	5	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,376.00000	2,310	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		14.00000	15	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,443.00000	1,382	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		81.00000	87	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,573.00000	2,507	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		11.00000	12	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		27.00000	27	38.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,265.00000	6,332	38.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		21.00000	21	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,809.00000	6,876	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,615.00000	3,548	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	3	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,623.00000	2,556	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		11.00000	11	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,662.00000	1,599	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		50.00000	55	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		20.00000	19	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,908.00000	6,975	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,515.00000	3,448	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		3.00000	4	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,524.00000	2,457	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		12.00000	13	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		19.00000	18	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,006.00000	7,074	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,466.00000	3,399	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	4	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,475.00000	2,408	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		12.00000	13	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		18.00000	18	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,056.00000	7,123	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,715.00000	3,647	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		3.00000	3	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,722.00000	2,655	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		9.00000	10	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,753.00000	1,689	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		41.00000	45	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,764.00000	3,697	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		2.00000	3	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,771.00000	2,704	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		9.00000	10	25.95	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	6.60	Call		1,799.00000	1,735	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		36.00000	40	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		22.00000	21	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,760.00000	6,826	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,914.00000	3,847	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		2.00000	2	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,920.00000	2,853	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		7.00000	8	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,938.00000	1,874	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		26.00000	29	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		1,086.00000	1,033	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		174.00000	188	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		227.00000	213	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,815.00000	1,868	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		24.00000	23	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,612.00000	6,678	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		0.00000	3,946	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	2	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		0.00000	2,952	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		0.00000	7	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		0.00000	1,968	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		0.00000	23	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	25	38.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		0.00000	6,580	38.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.41720	8.48280		23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		703.00000	667	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		720.00000	750	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		684.00000	650	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		752.00000	782	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		633.00000	600	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		850.00000	883	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		617.00000	585	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		884.00000	918	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		572.00000	542	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		989.00000	1,025	24.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		530.00000	503	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,098.00000	1,135	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		557.00000	528	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,025.00000	1,061	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		586.00000	556	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		953.00000	989	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		505.00000	479	25.41	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,172.00000	1,211	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		470.00000	445	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,287.00000	1,328	25.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.40	Call			448.00000	425	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,366.00000	1,408	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			419.00000	396	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,486.00000	1,529	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			438.00000	415	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,405.00000	1,448	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			400.00000	379	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,567.00000	1,612	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			400.00000	379	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,567.00000	1,612	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			219.00000	207	30.02	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,786.00000	2,840	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			182.00000	173	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,199.00000	3,255	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			409.00000	388	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,526.00000	1,570	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			359.00000	340	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,776.00000	1,823	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			336.00000	317	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,904.00000	1,950	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			300.00000	284	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,117.00000	2,166	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			329.00000	310	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,946.00000	1,993	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			352.00000	332	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,819.00000	1,865	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			352.00000	332	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,819.00000	1,865	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			321.00000	303	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,988.00000	2,036	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			135.00000	128	32.33	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,952.00000	4,011	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			367.00000	348	27.39	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,734.00000	1,780	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			321.00000	303	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,988.00000	2,036	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			275.00000	260	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,292.00000	2,343	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			269.00000	254	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,336.00000	2,387	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			281.00000	266	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,248.00000	2,298	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			263.00000	249	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,381.00000	2,432	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			247.00000	234	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,514.00000	2,567	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		223.00000	211	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,740.00000	2,794	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		201.00000	191	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,969.00000	3,023	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		205.00000	194	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,923.00000	2,977	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		214.00000	203	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,831.00000	2,885	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		210.00000	198	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,877.00000	2,931	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		237.00000	225	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,604.00000	2,658	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		242.00000	229	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,559.00000	2,612	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		228.00000	216	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,695.00000	2,748	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		219.00000	207	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,786.00000	2,840	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		232.00000	220	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,650.00000	2,703	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		252.00000	239	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,470.00000	2,522	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		263.00000	249	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,381.00000	2,432	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		242.00000	229	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,559.00000	2,612	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		197.00000	187	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,014.00000	3,070	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		187.00000	177	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,144.00000	3,199	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		193.00000	183	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,061.00000	3,116	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		193.00000	183	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,061.00000	3,116	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		190.00000	180	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,107.00000	3,162	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		172.00000	163	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,339.00000	3,396	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		186.00000	176	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,153.00000	3,209	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		166.00000	157	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,433.00000	3,490	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		179.00000	169	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,246.00000	3,302	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			175.00000	166	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,292.00000	3,349	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			383.00000	363	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,650.00000	1,696	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			336.00000	317	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,904.00000	1,950	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			307.00000	290	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,074.00000	2,123	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			294.00000	277	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,161.00000	2,210	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			123.00000	117	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,191.00000	4,250	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			428.00000	406	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,445.00000	1,488	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			175.00000	166	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,292.00000	3,349	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			73.00000	67	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,290.00000	5,350	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			459.00000	435	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,326.00000	1,368	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			237.00000	225	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,604.00000	2,658	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			79.00000	73	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,146.00000	5,206	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			481.00000	456	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,249.00000	1,289	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			83.00000	77	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,050.00000	5,110	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			493.00000	467	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,210.00000	1,250	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			214.00000	203	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,831.00000	2,885	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			85.00000	79	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,003.00000	5,062	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			518.00000	490	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,135.00000	1,173	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			90.00000	84	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,907.00000	4,967	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			159.00000	151	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,527.00000	3,584	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			63.00000	59	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,531.00000	5,591	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			391.00000	371	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,609.00000	1,654	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			169.00000	160	31.26	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 15/03/2010 Currency Future	11.70	Put			3,386.00000	3,443	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			162.00000	154	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,480.00000	3,537	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			65.00000	60	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,482.00000	5,543	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			159.00000	151	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,527.00000	3,584	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			154.00000	146	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,621.00000	3,679	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			148.00000	140	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,715.00000	3,773	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			57.00000	52	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,724.00000	5,785	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			375.00000	355	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,692.00000	1,738	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			197.00000	187	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,014.00000	3,070	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			162.00000	154	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,480.00000	3,537	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			157.00000	149	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,574.00000	3,631	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			62.00000	57	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,579.00000	5,640	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			69.00000	64	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,386.00000	5,446	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			470.00000	445	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,287.00000	1,328	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			81.00000	75	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,098.00000	5,158	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			601.00000	570	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			919.00000	953	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			95.00000	88	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,812.00000	4,871	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			557.00000	528	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,025.00000	1,061	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			258.00000	244	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,425.00000	2,477	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			210.00000	198	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,877.00000	2,931	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			88.00000	82	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,955.00000	5,014	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			232.00000	220	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,650.00000	2,703	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			190.00000	180	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,107.00000	3,162	30.69	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	13.60	Call		77.00000	71	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,194.00000	5,254	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		269.00000	254	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,336.00000	2,387	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		258.00000	244	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,425.00000	2,477	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		93.00000	86	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,860.00000	4,919	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		544.00000	515	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,061.00000	1,098	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		75.00000	69	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,242.00000	5,302	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		98.00000	91	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,765.00000	4,824	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		667.00000	633	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		784.00000	815	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		287.00000	271	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,204.00000	2,254	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		106.00000	99	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,623.00000	4,681	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		294.00000	277	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,161.00000	2,210	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		108.00000	101	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,575.00000	4,634	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		722.00000	685	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		689.00000	718	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		111.00000	106	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,479.00000	4,539	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		314.00000	296	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,031.00000	2,079	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		300.00000	284	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,117.00000	2,166	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		110.00000	104	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,527.00000	4,587	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		874.00000	832	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		491.00000	515	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		344.00000	325	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,861.00000	1,908	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		126.00000	119	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,143.00000	4,202	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		850.00000	809	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		517.00000	542	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		923.00000	881	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		440.00000	463	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		375.00000	355	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,692.00000	1,738	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		130.00000	124	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,047.00000	4,106	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		949.00000	906	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		416.00000	438	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		133.00000	126	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,000.00000	4,059	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		783.00000	744	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		600.00000	627	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		329.00000	310	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,946.00000	1,993	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		314.00000	296	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,031.00000	2,079	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		117.00000	111	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,334.00000	4,394	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		898.00000	856	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		465.00000	489	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		367.00000	348	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,734.00000	1,780	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		128.00000	121	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,095.00000	4,154	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		975.00000	931	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		393.00000	414	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		391.00000	371	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,609.00000	1,654	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,118.00000	1,071	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		286.00000	304	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		438.00000	415	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,405.00000	1,448	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		133.00000	126	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,000.00000	4,059	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,149.00000	1,102	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		267.00000	284	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,181.00000	1,133	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		248.00000	265	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		459.00000	435	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,326.00000	1,368	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		138.00000	130	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,905.00000	3,963	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,213.00000	1,164	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		231.00000	247	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,833.00000	4,768	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,344.00000	3,278	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		11.00000	11	26.74	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	6.65	Call			1,901.00000	1,840	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			68.00000	73	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			119.00000	113	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,286.00000	4,346	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			25.00000	23	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,192.00000	7,256	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,083.00000	5,017	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,591.00000	3,526	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	9	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,130.00000	2,064	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			47.00000	47	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			29.00000	26	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,946.00000	7,009	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,362.00000	1,305	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			179.00000	188	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			518.00000	490	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,135.00000	1,173	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			493.00000	467	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,210.00000	1,250	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			409.00000	388	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,526.00000	1,570	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			151.00000	143	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,668.00000	3,726	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,393.00000	3,328	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	11	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,415.00000	2,351	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			33.00000	33	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,520.00000	1,461	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			137.00000	143	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			145.00000	138	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,763.00000	3,821	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			100.00000	93	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,718.00000	4,776	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,542.00000	3,476	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			9.00000	9	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,560.00000	2,495	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			27.00000	28	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,643.00000	1,583	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			110.00000	116	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,608.00000	2,544	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			25.00000	26	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,685.00000	1,625	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			102.00000	107	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,641.00000	3,575	28.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.85	Put		8.00000	8	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,657.00000	2,592	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		24.00000	25	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,727.00000	1,667	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		94.00000	100	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,002.00000	958	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		370.00000	391	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,443.00000	3,377	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		10.00000	10	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,463.00000	2,399	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		31.00000	32	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,560.00000	1,501	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		127.00000	134	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,740.00000	3,675	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		7.00000	7	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,754.00000	2,689	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		21.00000	22	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,813.00000	1,752	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		81.00000	85	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,059.00000	1,013	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		326.00000	346	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,790.00000	3,724	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		7.00000	7	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,802.00000	2,738	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		19.00000	21	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,857.00000	1,796	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		74.00000	79	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,088.00000	1,042	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		306.00000	325	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		140.00000	133	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,857.00000	3,916	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,939.00000	3,873	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		6.00000	6	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,949.00000	2,885	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		16.00000	17	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,991.00000	1,929	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		58.00000	61	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		103.00000	96	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,670.00000	4,729	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		0.00000	3,923	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	6	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		0.00000	2,933	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		0.00000	16	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		0.00000	1,973	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		0.00000	56	21.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future			8.53990	8.60440		23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		0.00000	786	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		0.00000	846	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		802.00000	769	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		847.00000	879	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		750.00000	719	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		945.00000	979	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		733.00000	703	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		979.00000	1,013	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		687.00000	659	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,082.00000	1,119	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		717.00000	688	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,013.00000	1,048	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		672.00000	645	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,118.00000	1,155	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		631.00000	605	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,226.00000	1,265	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		644.00000	618	24.76	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,190.00000	1,228	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		658.00000	631	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,153.00000	1,191	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		702.00000	673	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,047.00000	1,083	24.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		580.00000	557	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,376.00000	1,417	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		557.00000	535	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,453.00000	1,495	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		525.00000	505	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,571.00000	1,615	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		546.00000	525	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,492.00000	1,535	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		505.00000	486	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,651.00000	1,696	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		535.00000	515	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,531.00000	1,575	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		230.00000	224	30.26	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,525.00000	3,584	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		515.00000	495	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,610.00000	1,655	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		459.00000	443	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,855.00000	1,903	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		434.00000	418	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,980.00000	2,028	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		394.00000	380	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,190.00000	2,240	27.65	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	10.20	Call		426.00000	410	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,021.00000	2,070	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		451.00000	435	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,897.00000	1,945	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		211.00000	206	30.64	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,757.00000	3,816	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		580.00000	557	25.37	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,376.00000	1,417	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,080.00000	1,038	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		475.00000	499	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		495.00000	477	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,691.00000	1,737	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		477.00000	459	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,772.00000	1,819	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		443.00000	426	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,939.00000	1,986	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		409.00000	394	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,105.00000	2,155	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		194.00000	190	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,990.00000	4,050	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,055.00000	1,014	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		500.00000	524	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		486.00000	468	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,732.00000	1,778	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		468.00000	451	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,814.00000	1,861	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		418.00000	402	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,063.00000	2,112	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		402.00000	387	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,147.00000	2,197	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		191.00000	187	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,037.00000	4,097	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		984.00000	945	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		579.00000	605	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		477.00000	459	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,772.00000	1,819	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		409.00000	394	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,105.00000	2,155	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		379.00000	366	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,275.00000	2,326	27.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		182.00000	178	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,178.00000	4,238	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		918.00000	881	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		664.00000	692	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		451.00000	435	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,897.00000	1,945	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		402.00000	387	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,147.00000	2,197	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		387.00000	373	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,232.00000	2,283	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		372.00000	359	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,318.00000	2,369	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		359.00000	346	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,404.00000	2,457	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		173.00000	170	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,319.00000	4,380	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,007.00000	968	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		552.00000	578	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		486.00000	468	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,732.00000	1,778	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		185.00000	181	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,130.00000	4,191	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,214.00000	1,169	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		360.00000	380	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		569.00000	546	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,414.00000	1,456	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		468.00000	451	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,814.00000	1,861	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,243.00000	1,198	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		339.00000	358	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		495.00000	477	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,691.00000	1,737	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		208.00000	203	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,803.00000	3,863	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,273.00000	1,227	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		318.00000	337	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		592.00000	569	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,338.00000	1,379	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		569.00000	546	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,414.00000	1,456	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		204.00000	199	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,850.00000	3,909	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,303.00000	1,256	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		299.00000	316	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		605.00000	581	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,300.00000	1,341	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,855.00000	4,791	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,370.00000	3,307	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	17	24.61	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 14/06/2010 Currency Future	6.75	Call			1,963.00000	1,907	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			108.00000	117	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			961.00000	923	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			607.00000	633	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			289.00000	280	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,935.00000	2,990	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			91.00000	89	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,737.00000	5,799	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			45.00000	44	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,191.00000	7,254	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,105.00000	5,040	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,617.00000	3,554	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			13.00000	14	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,182.00000	2,124	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			77.00000	84	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			316.00000	306	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,712.00000	2,767	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			188.00000	184	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,084.00000	4,144	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			102.00000	100	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,498.00000	5,560	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			51.00000	49	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,946.00000	7,010	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,483.00000	1,430	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			228.00000	241	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			617.00000	593	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,263.00000	1,303	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			546.00000	525	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,492.00000	1,535	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			234.00000	227	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,479.00000	3,537	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,420.00000	3,356	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			15.00000	16	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,456.00000	2,396	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			51.00000	56	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,597.00000	1,543	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			192.00000	204	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			294.00000	285	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,890.00000	2,945	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			149.00000	145	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,744.00000	4,805	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,643.00000	2,582	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			38.00000	42	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,755.00000	1,701	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	7.00	Put		151.00000	161	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		222.00000	216	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,618.00000	3,677	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		160.00000	158	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,556.00000	4,618	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		279.00000	270	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,024.00000	3,080	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		197.00000	193	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,943.00000	4,003	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		139.00000	135	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,884.00000	4,945	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,667.00000	3,603	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		13.00000	13	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,690.00000	2,629	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		36.00000	39	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,796.00000	1,741	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		141.00000	151	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,105.00000	1,063	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		451.00000	473	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		269.00000	261	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,114.00000	3,171	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		132.00000	129	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,978.00000	5,039	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,519.00000	3,455	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		14.00000	15	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,549.00000	2,489	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		45.00000	49	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,675.00000	1,621	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		171.00000	181	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,030.00000	991	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		526.00000	551	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		365.00000	353	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,361.00000	2,413	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		255.00000	247	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,250.00000	3,308	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		123.00000	120	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,119.00000	5,180	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,469.00000	3,406	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		15.00000	16	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,502.00000	2,442	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		48.00000	52	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,636.00000	1,582	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		181.00000	192	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		250.00000	243	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,296.00000	3,353	29.86	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 14/06/2010 Currency Future	12.65	Call			179.00000	175	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,225.00000	4,285	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			121.00000	118	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,166.00000	5,228	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			352.00000	340	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,448.00000	2,500	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			246.00000	239	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,342.00000	3,399	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			176.00000	173	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,272.00000	4,333	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			118.00000	115	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,213.00000	5,275	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			264.00000	256	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,160.00000	3,216	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			129.00000	126	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,025.00000	5,086	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,716.00000	3,653	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	13	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,737.00000	2,676	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			33.00000	36	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,837.00000	1,782	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			133.00000	142	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,131.00000	1,089	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			427.00000	449	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			394.00000	380	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,190.00000	2,240	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			274.00000	265	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,069.00000	3,125	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			135.00000	132	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,931.00000	4,992	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,766.00000	3,702	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	12	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,785.00000	2,724	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			31.00000	34	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,879.00000	1,823	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			124.00000	133	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,158.00000	1,115	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			404.00000	425	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,815.00000	3,752	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	12	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,833.00000	2,771	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			28.00000	31	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,920.00000	1,865	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			116.00000	125	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,186.00000	1,142	21.43	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 14/06/2010 Currency Future	7.80	Put		381.00000	402	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		284.00000	275	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,979.00000	3,035	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		201.00000	196	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,896.00000	3,956	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		142.00000	138	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,838.00000	4,898	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,964.00000	3,900	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		10.00000	11	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,977.00000	2,915	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		22.00000	25	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		2,049.00000	1,992	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		94.00000	102	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		300.00000	290	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		2,846.00000	2,901	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		152.00000	148	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,698.00000	4,758	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		0.00000	3,950	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		0.00000	10	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		0.00000	2,963	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		0.00000	23	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		0.00000	2,035	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		0.00000	96	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		0.00000	296	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		0.00000	2,856	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		0.00000	209	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		0.00000	3,769	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		0.00000	152	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		0.00000	4,712	31.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.93190	12.93390		21.61	0.00	0	36,365.00
£ / R On 12/06/2009 Currency Future	12.95	Call		225.00000	210	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		242.00000	228	21.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		171.00000	155	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		337.00000	323	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		129.00000	115	23.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		445.00000	433	23.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		142.00000	127	23.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		408.00000	395	23.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		117.00000	104	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		483.00000	472	23.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		171.00000	155	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		337.00000	323	22.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		155.00000	140	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		371.00000	359	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.80	Call			297.00000	281	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			163.00000	149	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			325.00000	309	20.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			141.00000	127	20.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			355.00000	343	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			121.00000	111	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			465.00000	468	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			81.00000	86	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			387.00000	378	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			103.00000	96	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			271.00000	255	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			187.00000	173	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			96.00000	86	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			562.00000	554	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			106.00000	95	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			522.00000	513	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			88.00000	78	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			604.00000	596	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			29.00000	27	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			995.00000	995	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			66.00000	59	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			732.00000	728	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			58.00000	54	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			774.00000	772	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			51.00000	48	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			817.00000	816	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			34.00000	31	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			950.00000	949	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			19.00000	17	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,135.00000	1,135	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			25.00000	23	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,041.00000	1,041	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			29.00000	27	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			995.00000	995	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			22.00000	20	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,088.00000	1,088	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			14.00000	12	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,230.00000	1,230	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			12.00000	10	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,278.00000	1,279	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			10.00000	9	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,326.00000	1,327	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			8.00000	7	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,374.00000	1,376	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			16.00000	14	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.10	Put			1,182.00000	1,183	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			2.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,719.00000	1,720	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,967.00000	1,969	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,466.00000	2,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,166.00000	2,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,067.00000	2,069	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,117.00000	2,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,967.00000	1,969	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			6.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,472.00000	1,473	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			3.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,620.00000	1,621	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			2.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,768.00000	1,770	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,867.00000	1,869	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,917.00000	1,919	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,017.00000	2,019	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			2.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,719.00000	1,720	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			2.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,818.00000	1,819	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			3.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,669.00000	1,671	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			3.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,669.00000	1,671	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			4.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,570.00000	1,572	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			7.00000	6	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,423.00000	1,424	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			5.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,521.00000	1,522	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,416.00000	2,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,216.00000	2,218	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,416.00000	2,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,117.00000	2,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,516.00000	2,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,316.00000	2,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			14.00000	12	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,230.00000	1,230	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,917.00000	1,919	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,266.00000	2,268	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,616.00000	2,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,966.00000	2,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,216.00000	3,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,916.00000	2,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,716.00000	2,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,766.00000	2,768	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,666.00000	2,668	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,816.00000	2,818	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,666.00000	2,668	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,416.00000	3,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,066.00000	3,068	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,166.00000	3,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,566.00000	3,568	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,266.00000	3,268	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,466.00000	3,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.60	Put			3,666.00000	3,668	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,766.00000	3,768	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,816.00000	3,818	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,516.00000	3,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,316.00000	3,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,866.00000	3,868	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,216.00000	4,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,116.00000	4,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,566.00000	4,568	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,866.00000	4,868	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,466.00000	5,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,066.00000	6,068	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,216.00000	6,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,866.00000	5,868	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,416.00000	5,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,316.00000	5,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,816.00000	5,818	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,316.00000	4,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,366.00000	3,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,866.00000	2,868	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,166.00000	2,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,366.00000	2,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,466.00000	2,468	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,566.00000	2,568	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	1	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,867.00000	1,869	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,366.00000	2,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,216.00000	2,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,616.00000	2,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,866.00000	2,868	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,966.00000	2,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,716.00000	2,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,266.00000	3,268	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,966.00000	2,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,166.00000	3,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,016.00000	3,018	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,116.00000	3,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,466.00000	3,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,066.00000	3,068	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,366.00000	3,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,666.00000	3,668	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,866.00000	3,868	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,766.00000	3,768	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,966.00000	3,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,066.00000	4,068	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,966.00000	3,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.10	Put			4,166.00000	4,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,616.00000	3,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,716.00000	3,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,916.00000	3,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,016.00000	4,018	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,216.00000	3,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,416.00000	3,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,916.00000	3,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,416.00000	4,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,516.00000	4,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,616.00000	4,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,716.00000	4,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,516.00000	5,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,616.00000	5,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,716.00000	5,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,916.00000	5,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,016.00000	6,018	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,116.00000	6,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,916.00000	4,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,016.00000	5,018	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,116.00000	5,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,216.00000	5,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,016.00000	5,018	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,216.00000	5,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,516.00000	5,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,716.00000	5,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,566.00000	5,568	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,666.00000	5,668	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,766.00000	5,768	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,966.00000	5,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,166.00000	6,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,266.00000	6,268	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,916.00000	5,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,116.00000	6,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,316.00000	6,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,416.00000	6,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,516.00000	6,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,616.00000	6,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,966.00000	5,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,366.00000	6,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,466.00000	6,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,466.00000	4,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,666.00000	4,668	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,766.00000	4,768	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,966.00000	4,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.00	Put			5,066.00000	5,068	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,166.00000	5,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,266.00000	5,268	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,166.00000	4,168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,266.00000	4,268	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,366.00000	4,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,466.00000	4,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,966.00000	4,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,716.00000	3,718	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,216.00000	4,218	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,116.00000	4,118	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,416.00000	4,418	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,616.00000	4,618	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,516.00000	3,518	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,916.00000	2,918	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			3.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,620.00000	1,621	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			44.00000	41	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			860.00000	860	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			19.00000	17	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,135.00000	1,135	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			39.00000	36	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			905.00000	904	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			6.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,472.00000	1,473	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			79.00000	71	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			646.00000	639	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			39.00000	36	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			905.00000	904	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			34.00000	31	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			950.00000	949	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.35	Call			7.00000	6	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,423.00000	1,424	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			8.00000	7	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,374.00000	1,376	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			72.00000	65	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			688.00000	683	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			58.00000	54	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			774.00000	772	26.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			72.00000	65	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			688.00000	683	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			96.00000	86	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			562.00000	554	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,034.00000	5,032	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,534.00000	3,532	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,034.00000	2,032	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			589.00000	585	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			55.00000	53	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,466.00000	5,468	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,966.00000	6,968	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,484.00000	5,482	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			3,984.00000	3,982	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,484.00000	2,482	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			993.00000	991	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			10.00000	9	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,734.00000	5,732	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,234.00000	4,232	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,734.00000	2,732	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,237.00000	1,234	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			3.00000	2	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			247.00000	231	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			213.00000	200	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			205.00000	190	21.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			271.00000	258	21.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			549.00000	545	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 12/06/2009 Currency Future	12.45	Put		65.00000	63	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		187.00000	172	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		303.00000	290	22.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		673.00000	669	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		39.00000	37	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		589.00000	585	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		55.00000	53	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		510.00000	506	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		76.00000	74	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		421.00000	423	21.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		87.00000	91	21.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		247.00000	231	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		213.00000	200	21.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		717.00000	713	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		33.00000	31	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		631.00000	627	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		47.00000	45	22.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		421.00000	423	21.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		87.00000	91	21.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		387.00000	378	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		103.00000	96	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		155.00000	140	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		371.00000	359	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		66.00000	59	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		732.00000	728	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.14870	13.14650		21.57	144,635.70	11	4,243.00
£ / R On 14/09/2009 Currency Future	13.15	Call		613.00000	615	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		616.00000	616	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		556.00000	557	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		709.00000	708	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		504.00000	505	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		808.00000	807	22.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		474.00000	474	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		877.00000	876	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		521.00000	522	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		774.00000	773	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		593.00000	595	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		646.00000	646	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		613.00000	615	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		616.00000	616	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		676.00000	677	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		530.00000	528	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		698.00000	699	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		502.00000	500	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		721.00000	722	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put			475.00000	474	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			796.00000	798	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			400.00000	399	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			745.00000	746	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			449.00000	448	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			655.00000	656	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			558.00000	557	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			521.00000	522	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			774.00000	773	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			459.00000	460	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			913.00000	911	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			445.00000	445	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			949.00000	947	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			320.00000	320	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,274.00000	1,271	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			406.00000	406	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,060.00000	1,057	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			378.00000	377	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,132.00000	1,129	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			394.00000	393	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,097.00000	1,094	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			378.00000	377	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,132.00000	1,129	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			334.00000	333	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,238.00000	1,235	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			282.00000	281	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,385.00000	1,382	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			294.00000	293	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,348.00000	1,345	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			320.00000	320	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,274.00000	1,271	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			258.00000	257	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,462.00000	1,459	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			236.00000	235	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,540.00000	1,537	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			226.00000	225	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,579.00000	1,576	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			270.00000	269	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,423.00000	1,420	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			163.00000	163	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,867.00000	1,864	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			128.00000	128	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,082.00000	2,079	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			77.00000	77	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,531.00000	2,528	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.35	Call			100.00000	99	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,303.00000	2,301	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			111.00000	110	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,214.00000	2,211	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			122.00000	122	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,126.00000	2,123	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			163.00000	163	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,867.00000	1,864	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			206.00000	206	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,660.00000	1,657	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			179.00000	179	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,783.00000	1,780	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			128.00000	128	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,082.00000	2,079	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			141.00000	141	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,995.00000	1,992	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			156.00000	155	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,909.00000	1,906	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			135.00000	134	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,038.00000	2,035	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			148.00000	148	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,952.00000	1,949	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			171.00000	171	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,825.00000	1,822	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			156.00000	155	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,909.00000	1,906	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			105.00000	105	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,259.00000	2,256	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			116.00000	116	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,170.00000	2,167	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			188.00000	187	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,742.00000	1,739	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			100.00000	99	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,303.00000	2,301	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			77.00000	77	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,531.00000	2,528	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			90.00000	90	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,394.00000	2,391	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			73.00000	73	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,577.00000	2,574	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			70.00000	69	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,623.00000	2,620	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			86.00000	85	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,439.00000	2,437	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			247.00000	246	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.40	Put		1,500.00000	1,498	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		63.00000	62	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,716.00000	2,713	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		197.00000	196	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,700.00000	1,698	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		171.00000	171	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,825.00000	1,822	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		95.00000	94	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,349.00000	2,346	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		270.00000	269	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,423.00000	1,420	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		348.00000	348	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,202.00000	1,199	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		363.00000	362	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,166.00000	1,164	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		307.00000	306	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,310.00000	1,308	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		216.00000	215	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,619.00000	1,616	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		105.00000	105	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,259.00000	2,256	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		56.00000	56	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,810.00000	2,807	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		95.00000	94	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,349.00000	2,346	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		63.00000	62	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,716.00000	2,713	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		56.00000	56	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,810.00000	2,807	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		50.00000	50	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,904.00000	2,901	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		45.00000	45	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,999.00000	2,996	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		135.00000	134	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,038.00000	2,035	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		81.00000	81	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,485.00000	2,482	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		66.00000	66	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,669.00000	2,667	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		81.00000	81	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,485.00000	2,482	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		59.00000	59	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,763.00000	2,760	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		53.00000	53	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,857.00000	2,854	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.05	Call			48.00000	47	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,951.00000	2,949	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			247.00000	246	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,500.00000	1,498	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			36.00000	36	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,190.00000	3,187	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			307.00000	306	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,310.00000	1,308	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			197.00000	196	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,700.00000	1,698	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			122.00000	122	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,126.00000	2,123	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			206.00000	206	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,660.00000	1,657	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			419.00000	418	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,022.00000	1,020	23.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			394.00000	393	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,097.00000	1,094	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			334.00000	333	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,238.00000	1,235	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			216.00000	215	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,619.00000	1,616	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			406.00000	406	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,060.00000	1,057	23.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			432.00000	432	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			985.00000	983	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			258.00000	257	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,462.00000	1,459	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			489.00000	490	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			842.00000	841	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			459.00000	460	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			913.00000	911	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,047.00000	5,049	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,547.00000	3,550	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	1	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,085.00000	2,087	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			38.00000	38	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			887.00000	889	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			341.00000	340	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			14.00000	14	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,968.00000	3,965	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,456.00000	5,453	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Put			6,954.00000	6,952	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,497.00000	5,499	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,997.00000	3,999	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,512.00000	2,514	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			15.00000	15	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,196.00000	1,198	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			199.00000	199	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			24.00000	24	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,528.00000	3,525	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,007.00000	5,005	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,504.00000	6,502	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,747.00000	5,749	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,247.00000	4,249	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,755.00000	2,757	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	8	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,389.00000	1,390	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			142.00000	142	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			32.00000	32	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,286.00000	3,283	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			5.00000	5	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,759.00000	4,756	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,254.00000	6,252	23.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			633.00000	635	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			587.00000	586	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			856.00000	858	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			360.00000	359	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			574.00000	575	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			677.00000	677	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			538.00000	539	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			741.00000	740	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			951.00000	953	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			305.00000	304	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			826.00000	827	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			380.00000	379	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			770.00000	772	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			424.00000	423	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			633.00000	635	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			587.00000	586	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 14/09/2009 Currency Future	12.45	Call		984.00000	986	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		288.00000	287	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		919.00000	920	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		323.00000	322	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		745.00000	746	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		449.00000	448	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		721.00000	722	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		475.00000	474	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		538.00000	539	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		741.00000	740	22.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		445.00000	445	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		949.00000	947	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.34360	13.33800		21.64	667,180.00	50	1,526.00
£ / R On 14/12/2009 Currency Future	13.35	Call		838.00000	847	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		850.00000	853	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		782.00000	790	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		944.00000	947	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		731.00000	739	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,043.00000	1,045	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		699.00000	706	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,111.00000	1,113	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		747.00000	755	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,009.00000	1,012	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		819.00000	828	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		881.00000	884	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		899.00000	907	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		761.00000	763	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		920.00000	927	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		732.00000	733	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		940.00000	947	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		702.00000	704	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,006.00000	1,013	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		618.00000	619	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		983.00000	990	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		645.00000	647	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		747.00000	755	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,009.00000	1,012	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		680.00000	687	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,142.00000	1,143	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		715.00000	722	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,077.00000	1,079	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		660.00000	668	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,172.00000	1,174	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		507.00000	513	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,469.00000	1,470	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Call			606.00000	613	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,268.00000	1,269	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			588.00000	595	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,300.00000	1,301	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			588.00000	595	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,300.00000	1,301	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			571.00000	578	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,333.00000	1,334	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			522.00000	529	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,434.00000	1,435	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			462.00000	469	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,574.00000	1,575	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			491.00000	498	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,503.00000	1,504	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			477.00000	483	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,539.00000	1,540	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			448.00000	454	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,610.00000	1,611	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			348.00000	353	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,910.00000	1,910	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			359.00000	365	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,871.00000	1,871	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			421.00000	427	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,683.00000	1,684	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			395.00000	401	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,757.00000	1,758	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			371.00000	377	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,833.00000	1,833	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			326.00000	331	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,988.00000	1,988	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			305.00000	310	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,067.00000	2,067	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			285.00000	291	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,147.00000	2,147	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			217.00000	222	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,479.00000	2,478	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			571.00000	578	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,333.00000	1,334	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			538.00000	545	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,400.00000	1,401	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			642.00000	649	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,204.00000	1,205	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			421.00000	427	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,683.00000	1,684	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			554.00000	561	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.15	Put			1,366.00000	1,368	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			434.00000	441	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,646.00000	1,647	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			408.00000	414	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,720.00000	1,720	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			383.00000	389	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,795.00000	1,795	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			295.00000	300	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,107.00000	2,107	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			660.00000	668	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,172.00000	1,174	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			623.00000	631	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,235.00000	1,237	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			554.00000	561	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,366.00000	1,368	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			434.00000	441	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,646.00000	1,647	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			337.00000	342	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,949.00000	1,949	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			408.00000	414	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,720.00000	1,720	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			315.00000	321	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,027.00000	2,027	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			642.00000	649	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,204.00000	1,205	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			477.00000	483	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,539.00000	1,540	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			348.00000	353	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,910.00000	1,910	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			491.00000	498	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,503.00000	1,504	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,038.00000	5,044	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,552.00000	3,558	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	14	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,168.00000	2,175	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			130.00000	132	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,090.00000	1,097	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			552.00000	554	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			189.00000	193	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,651.00000	2,649	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			61.00000	63	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,023.00000	4,020	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			18.00000	19	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,480.00000	5,475	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.30	Call		5.00000	5	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,967.00000	6,961	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,488.00000	5,494	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,994.00000	3,999	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		6.00000	6	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,562.00000	2,568	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		74.00000	75	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,370.00000	1,377	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		382.00000	384	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		258.00000	263	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,270.00000	2,269	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		87.00000	90	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,599.00000	3,596	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		26.00000	27	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,038.00000	5,033	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		7.00000	7	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,519.00000	6,514	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,738.00000	5,744	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,241.00000	4,247	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	3	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,790.00000	2,796	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		52.00000	52	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,543.00000	1,550	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		305.00000	306	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		105.00000	108	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,367.00000	3,364	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		32.00000	33	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,794.00000	4,790	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		9.00000	9	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,271.00000	6,266	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		858.00000	867	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		820.00000	823	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		819.00000	828	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		881.00000	884	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,033.00000	1,041	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		595.00000	597	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,210.00000	1,217	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		472.00000	473	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,149.00000	1,156	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		511.00000	513	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,033.00000	1,041	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		595.00000	597	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,119.00000	1,127	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.75	Put		531.00000	533	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,062.00000	1,069	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		574.00000	575	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		961.00000	968	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		673.00000	675	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		878.00000	887	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		790.00000	793	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		800.00000	809	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		912.00000	915	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		765.00000	773	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		977.00000	979	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		606.00000	613	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,268.00000	1,269	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		838.00000	847	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		850.00000	853	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	706	22.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		0.00000	1,113	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.53870	13.52790		21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,023.00000	1,060	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		995.00000	1,022	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		950.00000	986	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,122.00000	1,148	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		899.00000	935	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,221.00000	1,246	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		866.00000	902	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,288.00000	1,313	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		915.00000	951	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,187.00000	1,213	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		985.00000	1,023	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,058.00000	1,084	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,075.00000	4,088	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		47.00000	49	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,099.00000	3,113	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		71.00000	74	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,223.00000	2,242	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		195.00000	203	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,500.00000	1,533	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		472.00000	494	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		713.00000	745	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,685.00000	1,706	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		517.00000	541	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,489.00000	2,502	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		378.00000	398	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,351.00000	3,359	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		281.00000	295	27.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.50	Put		4,253.00000	4,256	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,977.00000	3,992	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		49.00000	53	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,007.00000	3,019	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		79.00000	80	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,144.00000	2,162	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		216.00000	224	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,443.00000	1,475	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		515.00000	536	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		689.00000	720	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,761.00000	1,781	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		500.00000	524	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,572.00000	2,585	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		367.00000	386	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,439.00000	3,447	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		269.00000	285	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,341.00000	4,346	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,879.00000	3,894	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		51.00000	55	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,916.00000	2,928	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		88.00000	90	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,066.00000	2,086	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		238.00000	247	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,389.00000	1,421	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		561.00000	582	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		666.00000	696	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,838.00000	1,858	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		484.00000	508	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,656.00000	2,669	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		356.00000	374	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,528.00000	3,535	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		258.00000	273	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,430.00000	4,435	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,781.00000	3,796	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		53.00000	57	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,826.00000	2,839	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		98.00000	100	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,989.00000	2,011	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		261.00000	272	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,336.00000	1,369	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		608.00000	631	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		644.00000	674	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,917.00000	1,935	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		469.00000	492	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,741.00000	2,753	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.80	Call			345.00000	363	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,617.00000	3,624	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			247.00000	262	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,519.00000	4,523	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,635.00000	3,649	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			57.00000	60	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,693.00000	2,706	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			115.00000	118	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,877.00000	1,901	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			300.00000	313	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,261.00000	1,296	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			684.00000	707	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			614.00000	642	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,036.00000	2,053	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			447.00000	469	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,869.00000	2,881	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			330.00000	347	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,752.00000	3,758	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			231.00000	246	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,654.00000	4,657	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,732.00000	3,747	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			55.00000	58	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,782.00000	2,794	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			104.00000	106	19.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,952.00000	1,974	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			274.00000	285	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,311.00000	1,344	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			633.00000	656	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			634.00000	663	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,956.00000	1,974	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			462.00000	484	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,784.00000	2,795	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			340.00000	357	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,662.00000	3,669	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			242.00000	257	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,564.00000	4,568	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.73340		13.71940		21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			0.00000	1,222	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			0.00000	1,189	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,160.00000	1,167	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,291.00000	1,284	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,092.00000	1,099	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,422.00000	1,415	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,059.00000	1,066	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,490.00000	1,483	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Call			1,143.00000	1,150	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,323.00000	1,316	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,108.00000	1,115	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,389.00000	1,382	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,197.00000	1,204	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,227.00000	1,220	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,292.00000	1,298	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,072.00000	1,065	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,312.00000	1,318	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,043.00000	1,035	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,396.00000	1,402	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			927.00000	918	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,353.00000	1,359	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			984.00000	976	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,178.00000	1,186	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,259.00000	1,252	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,143.00000	1,150	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,323.00000	1,316	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,075.00000	1,082	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,456.00000	1,449	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			927.00000	934	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,807.00000	1,800	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			997.00000	1,004	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,628.00000	1,621	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,332.00000	1,339	21.10	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,013.00000	1,005	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			431.00000	438	26.86	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,211.00000	4,204	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,125.00000	1,132	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,356.00000	1,349	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,876.00000	1,884	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			506.00000	501	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,583.00000	1,589	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			714.00000	705	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			751.00000	757	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,381.00000	2,374	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			580.00000	587	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,210.00000	3,203	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			448.00000	455	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,078.00000	4,072	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			343.00000	352	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,974.00000	4,968	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,908.00000	1,916	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			488.00000	483	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,608.00000	1,614	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.80	Put		689.00000	680	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,374.00000	1,380	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		955.00000	947	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,012.00000	1,019	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,593.00000	1,586	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		761.00000	767	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,341.00000	2,334	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		587.00000	594	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,168.00000	3,161	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		453.00000	461	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,034.00000	4,027	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		349.00000	358	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,930.00000	4,924	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,135.00000	5,149	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		15.00000	15	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,707.00000	3,721	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		88.00000	88	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,404.00000	2,414	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		284.00000	281	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,463.00000	1,469	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		844.00000	835	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		618.00000	625	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,999.00000	2,991	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		420.00000	427	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,300.00000	4,294	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		264.00000	271	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,644.00000	5,638	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		154.00000	159	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,035.00000	7,026	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,577.00000	5,591	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		7.00000	7	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,130.00000	4,144	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		61.00000	61	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,769.00000	2,779	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		199.00000	196	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,690.00000	1,698	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		620.00000	615	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		693.00000	700	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,624.00000	2,616	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		471.00000	478	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,902.00000	3,895	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		309.00000	317	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,240.00000	5,234	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		181.00000	187	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,612.00000	6,603	27.61	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 14/06/2010 Currency Future	7.90	Call		5,824.00000	5,838	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		5.00000	5	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,365.00000	4,379	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		45.00000	45	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,981.00000	2,991	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		161.00000	158	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,844.00000	1,852	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		524.00000	519	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		741.00000	747	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,421.00000	2,414	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		502.00000	509	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,683.00000	3,676	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		337.00000	346	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,018.00000	5,012	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		198.00000	204	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,379.00000	6,371	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,271.00000	4,284	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		51.00000	51	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,337.00000	3,350	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		117.00000	117	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,483.00000	2,493	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		263.00000	260	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,781.00000	1,789	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		562.00000	556	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		954.00000	961	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,735.00000	1,728	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		721.00000	728	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,502.00000	2,494	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		557.00000	564	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,337.00000	3,331	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,429.00000	3,442	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		109.00000	109	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,563.00000	2,574	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		244.00000	240	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		983.00000	990	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,663.00000	1,656	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		572.00000	579	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,252.00000	3,246	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		442.00000	449	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,122.00000	4,116	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,412.00000	4,426	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		43.00000	43	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,475.00000	3,488	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		105.00000	105	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,604.00000	2,614	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.35	Put			234.00000	231	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			425.00000	432	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,256.00000	4,249	26.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			887.00000	894	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,918.00000	1,911	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			676.00000	682	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,706.00000	2,699	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			522.00000	529	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,552.00000	3,545	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			404.00000	411	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,435.00000	4,428	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			827.00000	833	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,107.00000	2,100	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			634.00000	640	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,915.00000	2,907	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			489.00000	496	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,770.00000	3,763	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			380.00000	387	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,660.00000	4,653	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,037.00000	4,052	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			67.00000	68	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,111.00000	3,122	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			141.00000	138	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,289.00000	2,297	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			319.00000	314	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,634.00000	1,639	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			665.00000	656	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			771.00000	778	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,302.00000	2,295	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			595.00000	602	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,126.00000	3,119	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			459.00000	467	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,990.00000	3,983	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			356.00000	364	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,886.00000	4,881	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,895.00000	3,910	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			75.00000	76	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,180.00000	2,189	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			361.00000	355	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,558.00000	1,564	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			739.00000	730	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,848.00000	3,862	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			78.00000	79	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,938.00000	2,949	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			168.00000	165	19.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.95	Call			2,145.00000	2,153	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			376.00000	370	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,534.00000	1,539	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			764.00000	756	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			731.00000	737	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,461.00000	2,454	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			564.00000	571	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,295.00000	3,288	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			436.00000	444	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,167.00000	4,160	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			332.00000	340	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,062.00000	5,056	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,754.00000	3,768	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			84.00000	85	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,853.00000	2,863	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			183.00000	180	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,075.00000	2,084	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			406.00000	400	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,486.00000	1,492	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			817.00000	808	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			712.00000	718	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,542.00000	2,535	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			550.00000	557	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,380.00000	3,373	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			320.00000	328	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,151.00000	5,145	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,660.00000	3,675	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			91.00000	91	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			2,007.00000	2,016	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			438.00000	432	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			1,440.00000	1,446	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			871.00000	863	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			535.00000	542	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,466.00000	3,459	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			414.00000	422	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,345.00000	4,338	27.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,942.00000	3,957	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			73.00000	73	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			3,024.00000	3,035	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			155.00000	151	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			2,216.00000	2,225	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			347.00000	341	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			0.00000	4,098	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			0.00000	64	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			0.00000	3,167	20.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.70	Put			0.00000	134	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			0.00000	2,336	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			0.00000	302	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			0.00000	1,669	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			0.00000	635	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			0.00000	789	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			0.00000	2,255	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			0.00000	610	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			0.00000	3,076	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			0.00000	473	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			0.00000	3,939	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			0.00000	368	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			0.00000	4,835	27.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.36920		11.29370		21.71	1,523,472.80	134	38,275.00
€ / R On 12/06/2009 Currency Future	11.30	Call			188.00000	227	21.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			195.00000	157	21.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			150.00000	181	22.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			256.00000	212	22.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			82.00000	102	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			438.00000	383	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			82.00000	102	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			438.00000	383	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			119.00000	144	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			325.00000	275	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			105.00000	128	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			362.00000	309	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			62.00000	81	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			518.00000	462	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			93.00000	115	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			400.00000	345	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			168.00000	202	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			224.00000	183	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			236.00000	282	21.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			142.00000	113	21.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			133.00000	161	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			290.00000	242	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			52.00000	70	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			559.00000	500	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			44.00000	60	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			601.00000	540	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			44.00000	60	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			601.00000	540	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			31.00000	43	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			688.00000	624	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.25	Call			10.00000	15	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			966.00000	895	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			18.00000	26	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			824.00000	756	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			18.00000	26	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			824.00000	756	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			8.00000	12	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,014.00000	943	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			12.00000	18	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			918.00000	848	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			6.00000	10	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,063.00000	991	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			5.00000	8	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,111.00000	1,039	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			4.00000	6	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,160.00000	1,087	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2.00000	3	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,308.00000	1,234	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,507.00000	1,432	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,707.00000	1,631	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,657.00000	1,581	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			2,006.00000	1,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,056.00000	1,981	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,956.00000	1,881	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,906.00000	1,831	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,856.00000	1,781	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,856.00000	1,781	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,756.00000	1,681	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,206.00000	2,131	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,356.00000	2,281	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,406.00000	2,331	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Put			2,106.00000	2,031	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,056.00000	1,981	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,756.00000	1,681	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,557.00000	1,482	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,806.00000	1,731	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,607.00000	1,532	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,156.00000	2,081	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,356.00000	2,281	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,406.00000	2,331	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,506.00000	2,431	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,606.00000	2,531	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,306.00000	2,231	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			2,006.00000	1,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,256.00000	2,181	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,656.00000	2,581	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,706.00000	2,631	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,806.00000	2,731	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,356.00000	3,281	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,406.00000	3,331	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,056.00000	2,981	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,856.00000	2,781	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,556.00000	2,481	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,306.00000	2,231	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,256.00000	2,181	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,506.00000	2,431	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,106.00000	2,031	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,806.00000	2,731	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,206.00000	3,131	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,606.00000	3,531	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,906.00000	3,831	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			3,006.00000	2,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,906.00000	2,831	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,607.00000	1,532	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1.00000	2	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,457.00000	1,382	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			8.00000	12	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,014.00000	943	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			6.00000	10	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,063.00000	991	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3.00000	4	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,259.00000	1,185	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			3.00000	5	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,210.00000	1,136	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2.00000	3	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,358.00000	1,283	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			22.00000	31	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			778.00000	711	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			15.00000	21	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			871.00000	802	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			72.00000	91	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			478.00000	422	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			37.00000	51	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			644.00000	582	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			26.00000	36	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			733.00000	667	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			3.00000	4	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,259.00000	1,185	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1.00000	2	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.70	Put		1,408.00000	1,333	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		22.00000	31	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		778.00000	711	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		15.00000	21	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		871.00000	802	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		2.00000	3	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,358.00000	1,283	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,557.00000	1,482	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		2.00000	3	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,308.00000	1,234	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		5.00000	8	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		1,111.00000	1,039	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		1.00000	1	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,507.00000	1,432	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		2,456.00000	2,381	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,606.00000	2,531	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		2,956.00000	2,881	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		3,156.00000	3,081	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		3,256.00000	3,181	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		3,456.00000	3,381	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		3,556.00000	3,481	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		3,656.00000	3,581	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		3,756.00000	3,681	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		3,106.00000	3,031	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		3,306.00000	3,231	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		3,006.00000	2,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		3,106.00000	3,031	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		3,306.00000	3,231	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		3,506.00000	3,431	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,706.00000	3,631	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,806.00000	3,731	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			4,006.00000	3,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,106.00000	4,031	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,206.00000	4,131	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,306.00000	4,231	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,506.00000	3,431	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,606.00000	3,531	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			4,006.00000	3,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,756.00000	2,681	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,806.00000	1,731	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,756.00000	2,681	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,856.00000	2,781	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,906.00000	2,831	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,044.00000	5,119	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,544.00000	3,619	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,044.00000	2,119	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			571.00000	643	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			27.00000	24	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,956.00000	3,881	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,456.00000	5,381	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,956.00000	6,881	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,394.00000	5,469	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,894.00000	3,969	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,394.00000	2,469	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		898.00000	973	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		4.00000	4	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,106.00000	5,031	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,606.00000	6,531	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,494.00000	5,569	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		3,994.00000	4,069	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,494.00000	2,569	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		996.00000	1,071	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		2.00000	2	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		5,006.00000	4,931	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,506.00000	6,431	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		93.00000	115	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		400.00000	345	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		325.00000	382	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		81.00000	63	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		263.00000	314	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		119.00000	94	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		211.00000	253	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		167.00000	134	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		359.00000	428	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		65.00000	58	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		293.00000	347	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		99.00000	78	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		446.00000	514	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		52.00000	45	22.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		293.00000	347	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		99.00000	78	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		263.00000	314	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		119.00000	94	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		168.00000	202	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		224.00000	183	21.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.55530	11.47460		21.06	6,782,961.10	587	8,026.00
€ / R On 14/09/2009 Currency Future	11.45	Call		531.00000	571	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		507.00000	466	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		492.00000	530	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.55	Put			568.00000	525	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			410.00000	441	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			735.00000	685	21.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			395.00000	425	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			771.00000	720	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			441.00000	474	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			666.00000	619	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			425.00000	457	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			700.00000	652	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			381.00000	410	22.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			807.00000	755	22.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			511.00000	550	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			537.00000	495	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			572.00000	614	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			448.00000	409	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			457.00000	492	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			632.00000	587	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			347.00000	378	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			872.00000	822	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			364.00000	396	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			839.00000	791	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			330.00000	360	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			906.00000	855	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			314.00000	343	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			940.00000	888	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			232.00000	255	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,157.00000	1,100	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			257.00000	282	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,082.00000	1,027	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			270.00000	297	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,046.00000	991	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			220.00000	242	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,195.00000	1,137	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			208.00000	230	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,234.00000	1,174	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			187.00000	207	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,312.00000	1,251	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			177.00000	196	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,352.00000	1,291	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			150.00000	166	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,475.00000	1,411	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			119.00000	133	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,644.00000	1,577	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			94.00000	105	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,819.00000	1,750	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 14/09/2009 Currency Future	13.15	Call			100.00000	112	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,775.00000	1,706	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			100.00000	112	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,775.00000	1,706	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			65.00000	73	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,090.00000	2,018	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			61.00000	69	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,136.00000	2,063	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			69.00000	78	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,044.00000	1,972	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			73.00000	83	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,999.00000	1,927	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			78.00000	88	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,953.00000	1,883	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			78.00000	88	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,953.00000	1,883	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			88.00000	99	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,864.00000	1,794	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			50.00000	57	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,275.00000	2,201	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			41.00000	47	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,416.00000	2,341	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			38.00000	44	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,464.00000	2,388	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			57.00000	64	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,182.00000	2,109	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			83.00000	93	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,908.00000	1,838	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			83.00000	93	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,908.00000	1,838	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			73.00000	83	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,999.00000	1,927	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			112.00000	125	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,688.00000	1,620	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			47.00000	53	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,322.00000	2,248	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			53.00000	61	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,229.00000	2,155	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			38.00000	44	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,464.00000	2,388	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			36.00000	41	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,511.00000	2,436	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			34.00000	38	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,559.00000	2,483	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			29.00000	34	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 14/09/2009 Currency Future	14.10	Put		2,655.00000	2,578	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		44.00000	50	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,369.00000	2,295	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		106.00000	118	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,731.00000	1,663	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		25.00000	29	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,751.00000	2,674	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		10.00000	12	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,385.00000	3,306	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		44.00000	50	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,369.00000	2,295	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		29.00000	34	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,655.00000	2,578	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		22.00000	26	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,848.00000	2,770	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		19.00000	22	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,945.00000	2,867	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		17.00000	19	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,042.00000	2,964	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		14.00000	17	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,140.00000	3,061	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		57.00000	64	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,182.00000	2,109	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		22.00000	26	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,848.00000	2,770	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		19.00000	22	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,945.00000	2,867	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		167.00000	186	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,393.00000	1,330	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		150.00000	166	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,475.00000	1,411	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		134.00000	149	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,559.00000	1,493	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		61.00000	69	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,136.00000	2,063	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		31.00000	36	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,607.00000	2,531	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		27.00000	31	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,703.00000	2,626	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		24.00000	27	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,799.00000	2,722	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		106.00000	118	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,731.00000	1,663	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		134.00000	149	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,559.00000	1,493	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 14/09/2009 Currency Future	12.85	Call			141.00000	157	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,517.00000	1,452	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			126.00000	141	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,601.00000	1,535	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			41.00000	47	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,416.00000	2,341	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			112.00000	125	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,688.00000	1,620	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			53.00000	61	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,229.00000	2,155	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			158.00000	176	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,434.00000	1,370	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			187.00000	207	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,312.00000	1,251	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			244.00000	268	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,119.00000	1,063	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			197.00000	218	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,273.00000	1,213	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			299.00000	327	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			975.00000	922	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			244.00000	268	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,119.00000	1,063	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			141.00000	157	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,517.00000	1,452	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			314.00000	343	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			940.00000	888	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			285.00000	312	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			1,010.00000	956	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			299.00000	327	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			975.00000	922	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			177.00000	196	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,352.00000	1,291	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,075.00000	5,155	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,575.00000	3,655	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,088.00000	2,167	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			13.00000	12	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			818.00000	877	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			243.00000	222	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			4.00000	5	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,930.00000	3,850	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,426.00000	5,345	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	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 14/09/2009 Currency Future	18.40	Put		6,925.00000	6,845	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,375.00000	5,455	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,875.00000	3,955	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,380.00000	2,460	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		6.00000	5	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,031.00000	1,097	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		157.00000	142	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		7.00000	8	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,632.00000	3,553	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,126.00000	5,045	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,625.00000	6,545	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,525.00000	5,605	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,025.00000	4,105	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,528.00000	2,608	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		4.00000	3	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,147.00000	1,216	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		123.00000	111	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		9.00000	10	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,484.00000	3,405	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,976.00000	4,896	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,475.00000	6,395	22.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		474.00000	511	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		600.00000	555	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		617.00000	662	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		392.00000	357	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		691.00000	746	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		317.00000	291	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		640.00000	688	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		366.00000	333	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		594.00000	638	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		419.00000	383	20.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		552.00000	592	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		477.00000	437	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		552.00000	592	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		477.00000	437	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		381.00000	410	22.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		807.00000	755	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.60	Call		474.00000	511	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		600.00000	555	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		665.00000	715	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		341.00000	310	19.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		572.00000	614	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		448.00000	409	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		395.00000	425	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		771.00000	720	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.72360	11.63740		20.97	644,798.00	55	2,319.00
€ / R On 14/12/2009 Currency Future	11.65	Call		712.00000	755	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		725.00000	681	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		676.00000	716	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		788.00000	742	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		593.00000	629	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		956.00000	906	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		641.00000	680	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		854.00000	806	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		625.00000	662	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		887.00000	839	21.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		578.00000	613	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		991.00000	940	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		564.00000	598	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,026.00000	974	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		609.00000	645	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		921.00000	872	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		694.00000	735	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		756.00000	711	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		753.00000	797	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		666.00000	624	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		658.00000	697	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		821.00000	774	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		550.00000	583	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,062.00000	1,010	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		536.00000	569	22.28	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,098.00000	1,045	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		523.00000	555	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,135.00000	1,081	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		451.00000	480	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,364.00000	1,306	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		474.00000	503	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,286.00000	1,230	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		485.00000	515	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,248.00000	1,192	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		430.00000	457	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,443.00000	1,384	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.70	Call		420.00000	447	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,482.00000	1,423	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		170.00000	185	27.34	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,132.00000	3,062	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		409.00000	436	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,522.00000	1,463	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		399.00000	426	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,562.00000	1,502	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		363.00000	387	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,725.00000	1,664	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		330.00000	353	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,893.00000	1,830	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		301.00000	323	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,064.00000	1,999	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		315.00000	338	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,978.00000	1,914	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		308.00000	330	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,021.00000	1,957	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		308.00000	330	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,021.00000	1,957	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		270.00000	290	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,282.00000	2,216	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		263.00000	284	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,325.00000	2,260	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		275.00000	296	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,238.00000	2,173	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		282.00000	303	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,194.00000	2,129	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		288.00000	309	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,151.00000	2,086	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		282.00000	303	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,194.00000	2,129	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		294.00000	316	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,107.00000	2,042	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		244.00000	264	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,456.00000	2,390	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		322.00000	345	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,935.00000	1,872	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		149.00000	164	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,362.00000	3,291	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		256.00000	277	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,369.00000	2,303	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		232.00000	251	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,545.00000	2,478	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		221.00000	240	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Put		2,633.00000	2,566	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		210.00000	228	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,723.00000	2,655	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		200.00000	218	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,813.00000	2,744	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		315.00000	338	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,978.00000	1,914	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		301.00000	323	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,064.00000	1,999	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		250.00000	270	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,413.00000	2,347	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		238.00000	257	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,500.00000	2,434	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		226.00000	245	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,589.00000	2,522	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		354.00000	378	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,767.00000	1,705	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		338.00000	361	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,850.00000	1,788	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		270.00000	290	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,282.00000	2,216	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		338.00000	361	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,850.00000	1,788	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		244.00000	264	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,456.00000	2,390	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		346.00000	370	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,808.00000	1,746	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		250.00000	270	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,413.00000	2,347	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		238.00000	257	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,500.00000	2,434	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		215.00000	234	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,678.00000	2,610	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		221.00000	240	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,633.00000	2,566	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		371.00000	397	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,684.00000	1,623	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		381.00000	406	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,643.00000	1,582	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		346.00000	370	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,808.00000	1,746	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		275.00000	296	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,238.00000	2,173	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		381.00000	406	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,643.00000	1,582	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.85	Call			390.00000	416	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,602.00000	1,542	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			354.00000	378	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,767.00000	1,705	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			462.00000	491	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,325.00000	1,268	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			441.00000	468	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,403.00000	1,345	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			497.00000	528	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,210.00000	1,155	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			430.00000	457	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,443.00000	1,384	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			510.00000	541	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,172.00000	1,118	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			485.00000	515	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,248.00000	1,192	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			441.00000	468	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,403.00000	1,345	23.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,234.00000	1,297	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			246.00000	224	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			940.00000	992	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			452.00000	418	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			166.00000	181	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,178.00000	3,107	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,376.00000	1,444	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			189.00000	171	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,049.00000	1,105	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			362.00000	331	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			796.00000	842	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			609.00000	568	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			157.00000	173	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,270.00000	3,199	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,133.00000	2,217	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			46.00000	44	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			993.00000	1,047	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			406.00000	373	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			105.00000	117	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,018.00000	3,943	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			39.00000	46	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,452.00000	5,372	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			14.00000	16	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,926.00000	6,843	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,425.00000	2,510	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			37.00000	36	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,169.00000	1,229	18.93	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	10.75	Put			282.00000	256	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			122.00000	135	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,734.00000	3,661	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			48.00000	56	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,161.00000	5,082	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			17.00000	20	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,630.00000	6,547	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			536.00000	569	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,098.00000	1,045	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,571.00000	2,656	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			34.00000	33	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,269.00000	1,333	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			231.00000	210	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			131.00000	145	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,594.00000	3,522	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			54.00000	61	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,016.00000	4,938	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			19.00000	22	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,482.00000	6,399	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,848.00000	3,933	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			10.00000	10	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,865.00000	2,951	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			28.00000	27	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,903.00000	1,982	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			66.00000	59	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,138.00000	1,197	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			301.00000	273	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			153.00000	168	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,316.00000	3,245	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			91.00000	102	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,253.00000	4,179	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,947.00000	4,032	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			9.00000	9	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,963.00000	3,049	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			26.00000	25	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,992.00000	2,072	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			54.00000	48	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,201.00000	1,262	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			264.00000	239	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			161.00000	177	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,224.00000	3,153	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			97.00000	109	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,159.00000	4,085	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,996.00000	4,081	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			9.00000	8	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.65	Call			3,013.00000	3,098	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			25.00000	24	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,036.00000	2,120	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			49.00000	47	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			100.00000	112	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,113.00000	4,038	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,749.00000	3,834	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			11.00000	11	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,767.00000	2,852	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			30.00000	29	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,817.00000	1,894	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			79.00000	71	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,078.00000	1,135	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			341.00000	311	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			146.00000	160	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,408.00000	3,337	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			85.00000	96	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,348.00000	4,272	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,650.00000	3,736	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			13.00000	12	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,669.00000	2,754	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			32.00000	31	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,732.00000	1,808	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			94.00000	84	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,021.00000	1,075	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			383.00000	352	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			138.00000	153	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,501.00000	3,429	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			80.00000	90	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,442.00000	4,367	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,552.00000	3,637	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			14.00000	13	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,649.00000	1,724	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			111.00000	100	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			966.00000	1,019	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			429.00000	395	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			75.00000	85	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,537.00000	4,461	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,601.00000	3,686	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			13.00000	13	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,620.00000	2,705	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			33.00000	32	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,690.00000	1,766	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			103.00000	92	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			135.00000	149	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.05	Put		3,547.00000	3,475	27.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		77.00000	87	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,490.00000	4,414	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,798.00000	3,884	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		11.00000	10	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,816.00000	2,901	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		29.00000	28	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,860.00000	1,938	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		72.00000	65	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,108.00000	1,166	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		320.00000	292	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		88.00000	99	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,300.00000	4,226	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.89410	11.80260		20.99	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.80	Call		0.00000	922	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		0.00000	828	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		836.00000	884	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		934.00000	889	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		753.00000	797	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,100.00000	1,052	21.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		738.00000	780	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,135.00000	1,086	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		785.00000	830	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,032.00000	986	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		769.00000	813	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,066.00000	1,019	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		723.00000	765	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,170.00000	1,121	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,577.00000	3,670	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	26	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,609.00000	2,701	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		57.00000	57	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,740.00000	1,823	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		187.00000	179	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,109.00000	1,169	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		556.00000	525	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		491.00000	522	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,938.00000	1,878	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		342.00000	368	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,789.00000	2,723	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		238.00000	258	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,685.00000	3,614	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		157.00000	174	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,604.00000	4,530	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,627.00000	3,719	22.58	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 15/03/2010 Currency Future	8.20	Put		24.00000	25	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,656.00000	2,748	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		54.00000	54	19.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,778.00000	1,862	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		175.00000	168	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,133.00000	1,194	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		531.00000	500	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		500.00000	531	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,897.00000	1,837	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		348.00000	374	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,746.00000	2,680	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		242.00000	262	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,639.00000	3,568	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		161.00000	179	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,558.00000	4,485	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,725.00000	3,818	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		23.00000	24	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,751.00000	2,842	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		48.00000	48	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,856.00000	1,942	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		153.00000	147	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,185.00000	1,248	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		482.00000	454	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		519.00000	551	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,816.00000	1,757	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		362.00000	388	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,659.00000	2,594	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		251.00000	272	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,548.00000	3,478	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		169.00000	187	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,466.00000	4,393	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,775.00000	3,867	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		22.00000	23	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,798.00000	2,889	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		46.00000	45	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,896.00000	1,982	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		143.00000	138	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,211.00000	1,275	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		458.00000	431	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		528.00000	561	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,776.00000	1,717	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		369.00000	396	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,616.00000	2,551	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		256.00000	277	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,503.00000	3,433	26.95	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	16.05	Call			173.00000	192	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,420.00000	4,348	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,676.00000	3,768	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			23.00000	24	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,704.00000	2,795	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			51.00000	51	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,817.00000	1,902	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			164.00000	158	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,159.00000	1,221	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			506.00000	477	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			509.00000	541	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,857.00000	1,797	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			355.00000	381	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,702.00000	2,637	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			246.00000	267	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,594.00000	3,523	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			165.00000	183	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,512.00000	4,439	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,923.00000	4,015	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			20.00000	21	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,942.00000	3,032	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			39.00000	38	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,018.00000	2,106	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			116.00000	112	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,294.00000	1,362	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			392.00000	367	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			559.00000	593	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,657.00000	1,599	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			390.00000	418	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,488.00000	2,424	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			270.00000	292	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,368.00000	3,298	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			186.00000	206	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,284.00000	4,212	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			0.00000	4,112	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			0.00000	18	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			0.00000	3,130	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			0.00000	36	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			0.00000	2,195	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			0.00000	101	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			0.00000	1,427	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			0.00000	333	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			0.00000	616	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			0.00000	1,522	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			0.00000	432	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.80	Put			0.00000	2,338	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			0.00000	303	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			0.00000	3,208	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	213	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			0.00000	4,119	27.87	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.90500		245.90600		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			291.79300		291.79700		0.00	0.00	0	551.00
ALBI On 05/11/2009 Index Future			296.86800		296.87100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.03200		125.03200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.23200		127.23100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			293.64650		293.66400		0.00	0.00	0	164.00
GOVI On 05/11/2009 jGovi			298.75400		298.77000		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			7.58400		7.54000		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.69600		8.72000		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.34000		8.38500		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.74200		8.75500		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.79800		8.82800		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.88400		8.91200		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.84800		8.88000		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.87700		6.82000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.76900		6.67000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.57000		7.50000		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
JN05 On 06/08/2009 jNote			8.45400		8.46700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.68900		8.72200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.23346		9.23300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.23400		8.42900		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.55500		7.71100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.18400		8.22000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.71200		7.69100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.39000		7.35300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.23000		7.87700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.59500		7.56400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.56500		281.50200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.51700		286.45200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.63700		6.63600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,200.00000	3,199	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,447.00000	3,446	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,256.00000	1,255	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			35.00000	34	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.30300		8.30400		8.50	0.00	0	9,808.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,406.00000	5,402	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			409.00000	399	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.38800		8.38900		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,064.00000	1,058	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,807.00000	5,796	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.47600		8.47700		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,855.00000	1,850	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,548.00000	5,539	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.84100		8.85200		18.18	0.00	0	12,632.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,459.00000	4,494	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,031.00000	2,960	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			270.00000	268	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,652.00000	14,544	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.88700		8.89800		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,080.00000	6,121	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,106.00000	5,041	17.93	0.00	0	5,000.00

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	8.75	Call			4,882.00000	4,916	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,318.00000	6,246	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,605.00000	1,616	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,487.00000	13,392	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,126.00000	1,133	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,836.00000	15,738	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.93500		8.94600		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,039.00000	4,066	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,937.00000	10,859	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.41400		8.41400		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,919.00000	3,911	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			416.00000	408	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.48200		8.48200		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			771.00000	766	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,908.00000	4,902	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.55900		8.56000		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,090.00000	1,086	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,365.00000	5,357	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.82400		8.81400		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			3,547.00000	3,496	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,152.00000	1,156	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.89200		8.88200		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			659.00000	644	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,567.00000	8,606	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.96900		8.95800		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			2,124.00000	2,097	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,245.00000	6,276	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.82100		8.81100		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,868.00000	3,812	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,249.00000	1,253	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.88000		8.87100		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			733.00000	718	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,360.00000	9,398	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.94500		8.93500		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,384.00000	2,356	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,785.00000	6,815	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.42200		8.42300		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,238.00000	3,234	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			350.00000	343	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			71.00000	69	7.37	0.00	0	300.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	7.00	Put			5,298.00000	5,292	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.49700		8.49800		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			621.00000	617	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,073.00000	4,066	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.58600		8.58800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			863.00000	861	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,430.00000	4,422	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.98300		8.96300		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,358.00000	3,264	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,609.00000	1,639	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.04100		9.02100		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			637.00000	613	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,517.00000	10,615	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.10500		9.08400		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,286.00000	2,236	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,431.00000	7,505	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.12900		9.08000		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,014.00000	2,821	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,954.00000	2,068	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.19800		9.14900		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			779.00000	722	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,060.00000	10,305	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.28400		9.23300		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,588.00000	2,468	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,199.00000	7,388	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.40700		8.41700		22.19	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,680.00000	4,716	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,908.00000	1,859	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,617.00000	1,626	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,331.00000	5,254	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.43200		8.44300		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,154.00000	1,163	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,513.00000	12,428	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,218.00000	11,285	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,274.00000	1,248	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			773.00000	779	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,849.00000	14,761	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.45900		8.47000		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,533.00000	2,552	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,513.00000	11,438	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,178.00000	13,246	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future	10.00	Put		1,815.00000	1,789	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			289.85800	289.87200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			294.95600	294.97000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.41970	6.34500		19.25	0.00	0	10,413.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		100.00000	133	18.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		105.00000	63	18.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		67.00000	86	20.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		172.00000	116	20.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		55.00000	69	20.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		210.00000	150	20.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		45.00000	56	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		250.00000	187	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		45.00000	56	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		250.00000	187	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		67.00000	86	20.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		172.00000	116	20.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		82.00000	107	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		137.00000	87	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		151.00000	203	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		56.00000	34	19.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		184.00000	246	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		39.00000	26	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		222.00000	293	22.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		27.00000	23	22.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		82.00000	107	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		137.00000	87	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		29.00000	36	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		334.00000	267	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		29.00000	36	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		334.00000	267	22.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		36.00000	46	22.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		291.00000	226	22.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		23.00000	29	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		378.00000	309	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		18.00000	23	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		423.00000	353	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		14.00000	18	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		469.00000	398	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		14.00000	18	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		469.00000	398	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		7.00000	9	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		562.00000	490	24.49	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	6.85	Call		10.00000	13	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		515.00000	443	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		23.00000	29	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		378.00000	309	23.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		5.00000	7	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		610.00000	537	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		5.00000	7	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		610.00000	537	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		7.00000	9	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		562.00000	490	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		10.00000	13	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		515.00000	443	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		2.00000	3	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		707.00000	633	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		4.00000	5	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		659.00000	585	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		2.00000	2	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		757.00000	682	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		1.00000	1	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		806.00000	732	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		2.00000	3	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		707.00000	633	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		1.00000	1	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		806.00000	732	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,455.00000	1,380	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,555.00000	1,480	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,255.00000	1,180	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,055.00000	980	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		1.00000	1	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		906.00000	831	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		1.00000	1	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		856.00000	781	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		123.00000	163	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		78.00000	43	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		1.00000	1	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		856.00000	781	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		955.00000	881	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,055.00000	980	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		0.00000	0	24.49	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	7.50	Put		1,155.00000	1,080	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		1,005.00000	931	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,105.00000	1,030	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		363.00000	433	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		18.00000	14	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		269.00000	341	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		24.00000	21	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		184.00000	246	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		39.00000	26	20.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		123.00000	163	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		78.00000	43	18.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		316.00000	387	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		21.00000	17	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		222.00000	293	22.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		27.00000	23	22.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,205.00000	1,130	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,305.00000	1,230	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		955.00000	881	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,355.00000	1,280	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,355.00000	1,280	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,455.00000	1,380	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,555.00000	1,480	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,655.00000	1,580	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,755.00000	1,680	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,855.00000	1,780	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,955.00000	1,880	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,855.00000	1,780	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,205.00000	1,130	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,695.00000	5,770	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	26.06	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	2.15	Call			4,195.00000	4,270	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,695.00000	2,770	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,195.00000	1,270	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,805.00000	1,730	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,305.00000	3,230	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,805.00000	4,730	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,305.00000	6,230	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,845.00000	5,920	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,345.00000	4,420	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,845.00000	2,920	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,345.00000	1,420	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,155.00000	3,080	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,655.00000	4,580	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,155.00000	6,080	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			5,945.00000	6,020	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,445.00000	4,520	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			2,945.00000	3,020	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,445.00000	1,520	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put			3,055.00000	2,980	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put			4,555.00000	4,480	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call			0.00000	0	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put			6,055.00000	5,980	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call			598.00000	671	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put			3.00000	2	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call			502.00000	574	26.06	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	5.85	Put		7.00000	4	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		411.00000	479	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		16.00000	9	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		316.00000	387	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		21.00000	17	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		550.00000	622	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		5.00000	3	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		456.00000	526	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		11.00000	6	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		0.00000	479	26.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		0.00000	9	26.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.48570	6.40860		20.02	0.00	0	51,174.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		282.00000	316	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		273.00000	230	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		245.00000	275	20.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		336.00000	289	20.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		229.00000	256	20.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		370.00000	321	20.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		214.00000	239	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		405.00000	353	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		200.00000	223	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		442.00000	388	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		282.00000	316	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		273.00000	230	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		263.00000	295	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		304.00000	259	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		303.00000	339	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		244.00000	204	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		349.00000	392	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		191.00000	156	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		375.00000	422	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		167.00000	136	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		176.00000	196	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		517.00000	460	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		188.00000	209	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		479.00000	423	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		188.00000	209	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		479.00000	423	21.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		165.00000	183	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		557.00000	498	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		165.00000	183	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		557.00000	498	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		138.00000	162	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		629.00000	576	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		114.00000	135	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.00	Put		706.00000	649	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		138.00000	162	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		629.00000	576	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		151.00000	172	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		592.00000	536	22.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		200.00000	223	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		442.00000	388	20.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		126.00000	148	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		667.00000	612	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		104.00000	123	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		745.00000	687	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		126.00000	148	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		667.00000	612	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		104.00000	123	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		745.00000	687	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		85.00000	102	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		827.00000	766	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		94.00000	112	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		786.00000	726	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		94.00000	112	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		786.00000	726	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		77.00000	92	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		868.00000	807	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		63.00000	76	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		954.00000	890	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		263.00000	295	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		304.00000	259	19.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		229.00000	256	20.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		370.00000	321	20.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		85.00000	102	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		827.00000	766	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		70.00000	84	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		911.00000	848	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		63.00000	76	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		954.00000	890	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	62	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,042.00000	976	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		77.00000	92	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		868.00000	807	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	62	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,042.00000	976	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		41.00000	50	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,132.00000	1,064	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		56.00000	68	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		998.00000	933	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.45	Call			45.00000	55	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,087.00000	1,020	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			36.00000	45	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,178.00000	1,109	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			325.00000	364	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			216.00000	179	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			375.00000	422	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			167.00000	136	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,659.00000	5,736	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,159.00000	4,236	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,659.00000	2,736	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,164.00000	1,239	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			5.00000	3	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			7.00000	9	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,848.00000	1,773	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,341.00000	3,264	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,841.00000	4,764	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,341.00000	6,264	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,859.00000	5,936	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,359.00000	4,436	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,859.00000	2,936	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,360.00000	1,437	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			2.00000	1	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			11.00000	14	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,652.00000	1,578	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,142.00000	3,065	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,641.00000	4,564	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,141.00000	6,064	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			5,909.00000	5,986	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,409.00000	4,486	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			2,909.00000	2,986	18.25	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	3.50	Put		0.00000	0	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,410.00000	1,486	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		13.00000	16	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,604.00000	1,530	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,092.00000	3,015	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,591.00000	4,514	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,091.00000	6,014	22.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		470.00000	524	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		111.00000	89	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		405.00000	454	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		146.00000	118	18.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		661.00000	725	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		52.00000	40	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		580.00000	641	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		72.00000	56	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		505.00000	562	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		96.00000	76	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		436.00000	488	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		127.00000	102	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		620.00000	683	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		61.00000	47	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		542.00000	601	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		83.00000	66	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		0.00000	364	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		0.00000	179	18.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.54470	6.46530		20.10	327,235.00	50	215.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		390.00000	424	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		374.00000	329	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		353.00000	385	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		438.00000	390	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		336.00000	366	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		471.00000	422	20.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		321.00000	349	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		505.00000	454	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		321.00000	349	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		505.00000	454	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		306.00000	333	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		541.00000	488	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		353.00000	385	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		438.00000	390	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		371.00000	404	19.85	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	6.50	Put		405.00000	359	19.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		409.00000	445	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		344.00000	300	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		451.00000	491	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		286.00000	246	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		451.00000	491	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		286.00000	246	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		474.00000	516	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		259.00000	222	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		251.00000	276	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		685.00000	632	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		292.00000	317	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		577.00000	523	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		306.00000	333	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		541.00000	488	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		279.00000	303	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		614.00000	558	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		279.00000	303	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		614.00000	558	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		267.00000	289	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		652.00000	595	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		251.00000	276	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		685.00000	632	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		221.00000	249	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		755.00000	704	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		194.00000	219	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		828.00000	774	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		169.00000	192	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		904.00000	848	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		148.00000	168	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		982.00000	924	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		409.00000	445	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		344.00000	300	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		430.00000	467	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		315.00000	272	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	264	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		720.00000	670	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		207.00000	233	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		791.00000	739	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		181.00000	205	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		866.00000	811	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		390.00000	424	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		374.00000	329	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	264	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		720.00000	670	22.04	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	7.15	Call		181.00000	205	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		866.00000	811	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		158.00000	180	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		943.00000	885	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		207.00000	233	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		791.00000	739	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,615.00000	5,695	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,115.00000	4,195	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,615.00000	2,695	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,145.00000	1,218	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		30.00000	23	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		30.00000	35	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,914.00000	1,841	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	3	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,387.00000	3,308	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,885.00000	4,805	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,385.00000	6,305	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,865.00000	5,945	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,365.00000	4,445	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,865.00000	2,945	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,378.00000	1,454	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		13.00000	10	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		45.00000	53	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,679.00000	1,608	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		3.00000	4	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,138.00000	3,059	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,635.00000	4,556	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,135.00000	6,055	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,915.00000	5,995	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,415.00000	4,495	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,915.00000	2,995	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,426.00000	1,503	18.22	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	5.05	Put			11.00000	8	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			48.00000	57	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,633.00000	1,562	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			4.00000	4	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,088.00000	3,010	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,585.00000	4,506	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,085.00000	6,005	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			555.00000	607	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			190.00000	162	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			500.00000	544	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			234.00000	200	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			690.00000	750	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			125.00000	106	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			620.00000	676	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			154.00000	132	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			526.00000	573	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			211.00000	179	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			500.00000	544	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			234.00000	200	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			0.00000	641	18.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			0.00000	146	18.22	0.00	0	0.00

Total for Derivatives:								1,942,729,168.40	43,783	972,566.00
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Grand Total:								1,942,729,168.40	43,783	972,566.00
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