



Daily MTM Report

Daily summary for 05/06/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.32900	14.25400			0.00	0	0.00
R153 On 31/08/2010 Bond			7.00500	6.94500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.42000	8.34000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.98000	8.89000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.53000	8.45500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.99000	8.91000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.99500	8.92000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.52500	8.45500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.10000	9.02500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.20300	9.12500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.55500	8.47000			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			8.03640	8.03520		22.48	105,992,079.60	13,189	355,399.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		111.00000	93	22.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		126.00000	107	22.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		92.00000	75	23.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		157.00000	138	23.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		140.00000	122	23.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		104.00000	86	23.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		62.00000	47	24.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		227.00000	211	24.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		42.00000	29	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		306.00000	293	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		34.00000	23	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		349.00000	337	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		23.00000	14	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		437.00000	428	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		18.00000	11	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		483.00000	475	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		10.00000	6	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		625.00000	619	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		10.00000	6	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		625.00000	619	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		15.00000	9	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		530.00000	523	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		28.00000	18	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		392.00000	382	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		6.00000	3	32.59	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		770.00000	767	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		15.00000	9	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		530.00000	523	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		12.00000	7	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		577.00000	571	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		7.00000	4	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		722.00000	717	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		4.00000	2	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		869.00000	866	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		2.00000	1	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		1,017.00000	1,015	35.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			2.00000	1	37.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,116.00000	1,114	37.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1.00000	1	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,166.00000	1,164	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			1.00000	1	38.66	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,216.00000	1,214	38.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1.00000	1	39.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,266.00000	1,264	39.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			3.00000	1	35.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			968.00000	965	35.29	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1.00000	1	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,166.00000	1,164	37.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	48.73	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,165.00000	2,164	48.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,515.00000	1,514	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,615.00000	1,614	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	45.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,865.00000	1,864	45.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			0.00000	0	44.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,715.00000	1,714	44.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	50.59	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,365.00000	2,364	50.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,515.00000	1,514	42.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,565.00000	1,564	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	43.63	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,615.00000	1,614	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	45.49	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,815.00000	1,814	45.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,565.00000	1,564	43.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	45.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,765.00000	1,764	45.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	47.80	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,065.00000	2,064	47.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,115.00000	2,114	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	53.18	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,765.00000	2,764	53.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	47.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,065.00000	2,064	47.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	48.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,165.00000	2,164	48.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	51.51	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,465.00000	2,464	51.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	50.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,315.00000	2,314	50.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,515.00000	2,514	51.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	59.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,965.00000	3,964	59.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,765.00000	4,764	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	52.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,665.00000	2,664	52.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	52.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,615.00000	2,614	52.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	52.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,565.00000	2,564	52.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,265.00000	2,264	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,015.00000	2,014	47.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	51.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,415.00000	2,414	51.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	49.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,215.00000	2,214	49.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	46.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,915.00000	1,914	46.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	46.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,965.00000	1,964	46.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,265.00000	2,264	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	50.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,315.00000	2,314	50.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	50.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,365.00000	2,364	50.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	52.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,615.00000	2,614	52.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	44.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,665.00000	1,664	44.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			2,015.00000	2,014	47.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	52.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,565.00000	2,564	52.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,515.00000	2,514	51.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,865.00000	2,864	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	54.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,015.00000	3,014	54.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	54.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,115.00000	3,114	54.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	53.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,815.00000	2,814	53.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	53.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,765.00000	2,764	53.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	53.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,915.00000	2,914	53.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	55.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,315.00000	3,314	55.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	57.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,615.00000	3,614	57.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	57.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,665.00000	3,664	57.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	58.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,815.00000	3,814	58.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	55.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,165.00000	3,164	55.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	53.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,815.00000	2,814	53.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1.00000	0	42.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,465.00000	1,464	42.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	45.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,865.00000	1,864	45.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	45.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,765.00000	1,764	45.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1.00000	0	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,366.00000	1,364	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3.00000	2	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			918.00000	915	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			3.00000	2	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			918.00000	915	34.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			8.00000	5	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			673.00000	668	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			23.00000	14	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			437.00000	428	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			5.00000	3	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			819.00000	816	33.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			51.00000	37	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			266.00000	251	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			42.00000	29	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.30	Put			306.00000	293	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			4.00000	2	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			869.00000	866	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2.00000	1	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,067.00000	1,065	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			76.00000	59	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			191.00000	173	23.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			28.00000	18	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			392.00000	382	27.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			12.00000	7	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			577.00000	571	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			8.00000	5	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			673.00000	668	31.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			6.00000	3	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			770.00000	767	32.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			2.00000	1	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,067.00000	1,065	36.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1.00000	1	39.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,266.00000	1,264	39.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	44.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,665.00000	1,664	44.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1.00000	0	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,366.00000	1,364	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,115.00000	2,114	48.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	52.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,715.00000	2,714	52.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	54.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,115.00000	3,114	54.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	55.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,215.00000	3,214	55.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	54.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,965.00000	2,964	54.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	54.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,065.00000	3,064	54.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,865.00000	2,864	53.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	54.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,065.00000	3,064	54.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,265.00000	3,264	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,365.00000	3,364	56.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	56.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,465.00000	3,464	56.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	57.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,565.00000	3,564	57.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	56.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,415.00000	3,414	56.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	56.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,515.00000	3,514	56.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,715.00000	3,714	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	58.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,915.00000	3,914	58.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,015.00000	4,014	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	60.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,115.00000	4,114	60.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	60.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,215.00000	4,214	60.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,765.00000	3,764	58.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	58.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,865.00000	3,864	58.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	59.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,065.00000	4,064	59.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	56.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,515.00000	3,514	56.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			4,015.00000	4,014	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,265.00000	3,264	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	56.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,365.00000	3,364	56.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	54.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			3,015.00000	3,014	54.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	55.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,315.00000	3,314	55.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	46.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,915.00000	1,914	46.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	45.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,815.00000	1,814	45.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1.00000	0	40.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,316.00000	1,314	40.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	0	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,415.00000	1,414	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	0	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,415.00000	1,414	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1.00000	0	40.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,316.00000	1,314	40.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,735.00000	4,736	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,235.00000	3,236	60.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	60.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,735.00000	1,736	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			281.00000	269	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			46.00000	33	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	60.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,265.00000	4,264	60.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,765.00000	5,764	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,265.00000	7,264	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			4,985.00000	4,986	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,485.00000	3,486	62.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	62.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			1,985.00000	1,986	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			500.00000	495	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			15.00000	9	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,515.00000	5,514	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			7,015.00000	7,014	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,285.00000	3,286	60.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	60.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,285.00000	2,286	42.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,285.00000	1,286	36.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	36.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			322.00000	312	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			37.00000	25	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,715.00000	4,714	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,435.00000	3,436	61.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	61.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,435.00000	2,436	45.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	45.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,435.00000	1,436	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			454.00000	448	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			18.00000	11	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,565.00000	4,564	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,485.00000	2,486	46.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	46.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,485.00000	1,486	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	35.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,515.00000	4,514	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	58.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,865.00000	3,864	58.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,865.00000	4,864	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,585.00000	3,586	62.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	62.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,585.00000	2,586	48.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	48.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,585.00000	1,586	35.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	35.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			594.00000	592	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			9.00000	5	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,915.00000	4,914	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			5,015.00000	5,014	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,385.00000	3,386	61.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	61.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,385.00000	2,386	44.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	44.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,385.00000	1,386	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			408.00000	401	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			23.00000	15	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,115.00000	5,114	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,065.00000	5,064	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,535.00000	3,536	62.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	62.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,535.00000	2,536	47.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	47.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,535.00000	1,536	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			547.00000	543	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			11.00000	7	30.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	62.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,965.00000	4,964	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,685.00000	3,686	63.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	63.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,685.00000	2,686	51.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	51.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,685.00000	1,686	35.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	35.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			691.00000	689	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			6.00000	3	32.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,815.00000	4,814	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,735.00000	3,736	64.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	64.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,735.00000	2,736	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			740.00000	739	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			4.00000	2	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,765.00000	3,764	58.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,835.00000	3,836	64.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	64.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,835.00000	2,836	54.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	54.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,835.00000	1,836	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			838.00000	838	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			3.00000	1	34.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,665.00000	4,664	62.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,935.00000	3,936	65.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	65.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,935.00000	2,936	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,935.00000	1,936	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			937.00000	937	35.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			2.00000	1	35.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,035.00000	4,036	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,035.00000	3,036	58.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	58.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,035.00000	2,036	36.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	36.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			1,036.00000	1,037	36.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			1.00000	0	36.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	61.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,465.00000	4,464	61.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		3,985.00000	3,986	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		2,985.00000	2,986	58.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	58.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		986.00000	987	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		1.00000	1	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		111.00000	93	22.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		126.00000	107	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.17610	8.17610		23.43	23,457,230.90	2,869	39,164.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		395.00000	395	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		419.00000	418	23.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		296.00000	296	25.10	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		620.00000	620	25.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		415.00000	414	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		388.00000	388	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		995.00000	994	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		68.00000	67	21.86	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		484.00000	484	22.96	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		308.00000	308	22.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		376.00000	376	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		450.00000	450	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		234.00000	234	26.29	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		808.00000	808	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		358.00000	358	24.14	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		482.00000	482	24.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		310.00000	310	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		584.00000	584	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		269.00000	269	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		693.00000	693	25.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		257.00000	257	25.81	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		731.00000	731	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		721.00000	720	21.86	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		145.00000	144	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		224.00000	224	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		848.00000	848	26.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		245.00000	245	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		769.00000	769	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		282.00000	282	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		656.00000	656	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		205.00000	205	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		929.00000	929	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		180.00000	180	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,054.00000	1,054	27.72	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 14/09/2009 Currency Future	9.20	Call		158.00000	158	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,182.00000	1,182	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		145.00000	145	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,269.00000	1,269	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		133.00000	133	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,357.00000	1,357	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		139.00000	139	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,312.00000	1,313	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		108.00000	108	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,581.00000	1,582	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		60.00000	60	32.95	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,284.00000	2,284	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		95.00000	95	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,719.00000	1,719	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		79.00000	79	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,953.00000	1,953	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		92.00000	92	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,766.00000	1,766	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		103.00000	103	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,627.00000	1,627	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		99.00000	99	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,673.00000	1,673	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		88.00000	88	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,812.00000	1,812	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		88.00000	88	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,812.00000	1,812	31.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		67.00000	68	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,141.00000	2,141	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		65.00000	65	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,189.00000	2,189	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		62.00000	62	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,236.00000	2,236	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		62.00000	62	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,236.00000	2,236	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		56.00000	56	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,379.00000	2,379	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		48.00000	48	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,572.00000	2,572	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		40.00000	40	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,814.00000	2,814	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		5.00000	5	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,829.00000	4,829	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		43.00000	43	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,717.00000	2,717	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		45.00000	44	34.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,668.00000	2,668	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		46.00000	46	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,620.00000	2,620	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		58.00000	58	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,332.00000	2,332	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		70.00000	70	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,094.00000	2,094	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		52.00000	51	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,475.00000	2,475	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		50.00000	50	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,524.00000	2,523	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		76.00000	76	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		2,000.00000	2,000	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		85.00000	85	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,859.00000	1,859	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		73.00000	73	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		2,047.00000	2,047	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		53.00000	53	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,427.00000	2,427	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		52.00000	51	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,475.00000	2,475	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		43.00000	43	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,717.00000	2,717	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		53.00000	53	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,427.00000	2,427	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		65.00000	65	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,189.00000	2,189	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		70.00000	70	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		2,094.00000	2,094	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		82.00000	82	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,906.00000	1,906	31.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		30.00000	30	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		3,154.00000	3,154	35.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		112.00000	112	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,536.00000	1,536	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		103.00000	103	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,627.00000	1,627	30.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		95.00000	95	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,719.00000	1,719	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		60.00000	60	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,284.00000	2,284	32.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		117.00000	117	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,491.00000	1,491	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		108.00000	108	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,581.00000	1,582	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.50	Call			122.00000	122	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,446.00000	1,446	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			76.00000	76	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			2,000.00000	2,000	31.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			41.00000	41	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,765.00000	2,765	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			39.00000	39	34.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,863.00000	2,862	34.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			73.00000	73	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,047.00000	2,047	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			37.00000	37	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,911.00000	2,911	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			35.00000	35	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,009.00000	3,009	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			45.00000	44	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,668.00000	2,668	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			37.00000	37	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,911.00000	2,911	35.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			32.00000	32	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,106.00000	3,106	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			41.00000	41	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,765.00000	2,765	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			36.00000	36	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,960.00000	2,960	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			79.00000	79	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,953.00000	1,953	31.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			36.00000	36	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,960.00000	2,960	35.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			33.00000	33	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,057.00000	3,057	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			50.00000	50	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,524.00000	2,523	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			35.00000	35	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			3,009.00000	3,009	35.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			29.00000	29	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,203.00000	3,203	35.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			165.00000	165	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,139.00000	1,139	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			127.00000	127	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,401.00000	1,401	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			117.00000	117	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,491.00000	1,491	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			172.00000	173	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,096.00000	1,096	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			133.00000	133	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,357.00000	1,357	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			151.00000	151	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,225.00000	1,225	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			127.00000	127	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,401.00000	1,401	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			92.00000	92	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,766.00000	1,766	30.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			85.00000	85	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,859.00000	1,859	31.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			158.00000	158	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,182.00000	1,182	28.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			112.00000	112	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,536.00000	1,536	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			180.00000	180	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,054.00000	1,054	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			188.00000	188	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			1,012.00000	1,012	27.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			172.00000	173	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,096.00000	1,096	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,776.00000	4,776	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,276.00000	3,276	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,788.00000	1,788	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			12.00000	12	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			536.00000	535	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			260.00000	259	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			11.00000	10	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,235.00000	4,234	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,726.00000	5,726	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,224.00000	7,224	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			4,976.00000	4,976	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,476.00000	3,476	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			1,985.00000	1,985	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			9.00000	9	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			654.00000	653	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			178.00000	176	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			14.00000	13	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			4,037.00000	4,037	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			2.00000	2	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,526.00000	5,526	36.58	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 14/09/2009 Currency Future	15.20	Call			0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			7,024.00000	7,024	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,026.00000	5,026	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,526.00000	3,526	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,035.00000	2,034	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			9.00000	8	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			686.00000	685	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			160.00000	159	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			14.00000	14	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,988.00000	3,988	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	2	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,476.00000	5,476	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,974.00000	6,974	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			214.00000	214	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			888.00000	888	26.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			196.00000	196	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			970.00000	970	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			139.00000	139	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,312.00000	1,313	28.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,307.00000	1,306	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			31.00000	30	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			872.00000	871	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			96.00000	95	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			325.00000	325	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			549.00000	549	24.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,495.00000	1,494	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			19.00000	18	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,037.00000	1,036	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			61.00000	60	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,543.00000	1,542	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			17.00000	16	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,080.00000	1,079	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			54.00000	53	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,592.00000	1,591	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			16.00000	15	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,124.00000	1,123	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			48.00000	47	21.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			437.00000	436	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			361.00000	360	23.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			23.00000	23	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,447.00000	3,447	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			9.00000	8	36.58	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 14/09/2009 Currency Future	12.60	Put			4,433.00000	4,432	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			245.00000	245	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			769.00000	769	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			21.00000	21	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,545.00000	3,545	36.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			8.00000	7	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,532.00000	4,531	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,448.00000	1,447	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			21.00000	21	22.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			623.00000	622	22.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			197.00000	195	22.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			20.00000	20	36.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,594.00000	3,594	36.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			7.00000	7	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,581.00000	4,581	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,400.00000	1,400	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			24.00000	23	22.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			953.00000	952	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			77.00000	76	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			593.00000	592	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			217.00000	216	22.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			19.00000	19	36.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,643.00000	3,643	36.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			7.00000	7	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,631.00000	4,630	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			22.00000	22	35.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,496.00000	3,496	35.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			8.00000	8	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,482.00000	4,482	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,690.00000	1,689	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			14.00000	13	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,215.00000	1,214	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			39.00000	38	22.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			795.00000	794	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			119.00000	118	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			25.00000	25	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,349.00000	3,349	35.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			10.00000	9	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,334.00000	4,333	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,739.00000	1,738	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			13.00000	12	24.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,261.00000	1,260	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			34.00000	34	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			833.00000	832	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			107.00000	106	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.95	Call			510.00000	509	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			284.00000	283	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			310.00000	310	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			584.00000	584	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			27.00000	26	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,301.00000	3,300	35.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			10.00000	10	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,284.00000	4,284	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,887.00000	1,886	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			11.00000	10	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			12.00000	12	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,136.00000	4,136	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,936.00000	1,936	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			10.00000	10	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			13.00000	12	36.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,087.00000	4,086	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.30390		8.30570		23.57	0.00	0	15,364.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			567.00000	567	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			561.00000	564	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			548.00000	548	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			592.00000	595	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			266.00000	267	27.66	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,460.00000	1,463	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			62.00000	62	34.40	0.00	0	904.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,056.00000	4,058	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			588.00000	589	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			533.00000	535	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			213.00000	213	28.95	0.00	0	10,905.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,807.00000	1,810	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			567.00000	567	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			561.00000	564	23.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			548.00000	548	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			592.00000	595	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			512.00000	513	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			657.00000	659	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			479.00000	480	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			724.00000	726	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			464.00000	464	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			758.00000	760	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			464.00000	464	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			758.00000	760	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			420.00000	421	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			865.00000	867	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			449.00000	449	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			793.00000	795	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,070.00000	1,069	21.60	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			164.00000	165	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			382.00000	382	25.61	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			976.00000	978	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			370.00000	370	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,014.00000	1,016	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			382.00000	382	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			976.00000	978	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			394.00000	395	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			938.00000	941	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			434.00000	435	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			828.00000	831	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			407.00000	407	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			901.00000	903	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			358.00000	359	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,053.00000	1,055	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			327.00000	327	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,171.00000	1,173	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			299.00000	299	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,293.00000	1,295	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			282.00000	282	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,376.00000	1,378	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			274.00000	274	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,418.00000	1,420	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			299.00000	299	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,293.00000	1,295	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			259.00000	259	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,503.00000	1,505	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			317.00000	318	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,211.00000	1,214	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			274.00000	274	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,418.00000	1,420	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			226.00000	226	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,720.00000	1,722	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			185.00000	185	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,029.00000	2,031	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			201.00000	202	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,895.00000	1,898	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			219.00000	220	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,764.00000	1,766	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			219.00000	220	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,764.00000	1,766	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			196.00000	196	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,940.00000	1,942	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			166.00000	166	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,210.00000	2,212	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		157.00000	158	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,302.00000	2,304	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		153.00000	154	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,348.00000	2,350	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		146.00000	146	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,440.00000	2,442	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		132.00000	132	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,626.00000	2,628	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		116.00000	116	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,860.00000	2,862	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		119.00000	119	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,813.00000	2,815	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		125.00000	125	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,719.00000	2,721	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		170.00000	171	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,165.00000	2,167	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		162.00000	162	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,256.00000	2,258	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		142.00000	142	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,486.00000	2,488	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		135.00000	135	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,579.00000	2,581	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		132.00000	132	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,626.00000	2,628	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		180.00000	180	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,074.00000	2,076	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		190.00000	191	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,984.00000	1,987	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		149.00000	150	30.71	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,394.00000	2,396	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		138.00000	139	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,533.00000	2,535	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		190.00000	191	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,984.00000	1,987	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		43.00000	43	35.29	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,737.00000	4,739	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		110.00000	111	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,955.00000	2,957	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		113.00000	113	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,907.00000	2,909	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		103.00000	103	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,097.00000	3,099	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		108.00000	108	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,002.00000	3,004	32.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Call			62.00000	62	34.40	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,056.00000	4,058	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			89.00000	89	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,384.00000	3,386	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			93.00000	94	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,288.00000	3,290	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			73.00000	73	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,767.00000	3,769	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			59.00000	59	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,153.00000	4,155	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			48.00000	47	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,542.00000	4,543	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			39.00000	38	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,933.00000	4,935	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			77.00000	77	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,672.00000	3,673	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			50.00000	50	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,444.00000	4,446	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			41.00000	41	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,835.00000	4,837	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			495.00000	496	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			690.00000	692	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			337.00000	337	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,131.00000	1,134	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			238.00000	239	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,632.00000	1,635	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			69.00000	69	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,863.00000	3,865	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			37.00000	37	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,031.00000	5,033	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			530.00000	530	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			624.00000	626	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			252.00000	252	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,546.00000	1,548	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			180.00000	180	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,074.00000	2,076	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			98.00000	98	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,192.00000	3,194	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			53.00000	53	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,347.00000	4,349	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			407.00000	407	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			901.00000	903	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			82.00000	82	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,576.00000	3,578	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			32.00000	32	36.06	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	13.60	Put		5,326.00000	5,328	36.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		56.00000	55	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,250.00000	4,252	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		41.00000	41	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,835.00000	4,837	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		30.00000	30	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,425.00000	5,426	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		434.00000	435	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		828.00000	831	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		85.00000	85	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,480.00000	3,482	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		45.00000	45	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,639.00000	4,641	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		34.00000	33	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,228.00000	5,229	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		65.00000	65	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,960.00000	3,961	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		48.00000	47	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,542.00000	4,543	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		35.00000	35	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,129.00000	5,131	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		290.00000	291	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,334.00000	1,337	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		207.00000	207	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,851.00000	1,853	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		84.00000	84	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,528.00000	3,530	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		60.00000	60	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,105.00000	4,106	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		44.00000	44	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,688.00000	4,690	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		33.00000	32	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,277.00000	5,278	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		610.00000	610	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		504.00000	506	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		82.00000	82	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,576.00000	3,578	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		656.00000	656	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		451.00000	452	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		681.00000	680	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		425.00000	426	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		308.00000	308	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,252.00000	1,254	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		116.00000	116	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,860.00000	2,862	31.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call		87.00000	87	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,432.00000	3,434	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		64.00000	64	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,008.00000	4,010	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		46.00000	46	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,591.00000	4,592	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		758.00000	758	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		352.00000	354	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		337.00000	337	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,131.00000	1,134	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		69.00000	69	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,863.00000	3,865	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		731.00000	731	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		376.00000	377	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		479.00000	480	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		724.00000	726	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		232.00000	232	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,676.00000	1,678	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		122.00000	122	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,766.00000	2,768	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		91.00000	91	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,336.00000	3,338	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		67.00000	67	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,912.00000	3,913	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		38.00000	38	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,982.00000	4,984	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		873.00000	872	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		267.00000	268	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		103.00000	103	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,097.00000	3,099	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		903.00000	903	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		248.00000	249	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		394.00000	395	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		938.00000	941	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		105.00000	105	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,049.00000	3,051	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		79.00000	80	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,624.00000	3,626	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		935.00000	934	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		229.00000	230	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		706.00000	705	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		400.00000	401	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		317.00000	318	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,211.00000	1,214	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		100.00000	100	32.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,145.00000	3,146	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		75.00000	75	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,719.00000	3,721	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		54.00000	54	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,298.00000	4,300	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		30.00000	29	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,474.00000	5,476	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		77.00000	77	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,672.00000	3,673	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		28.00000	27	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,622.00000	5,623	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		29.00000	29	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,523.00000	5,525	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		79.00000	80	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,624.00000	3,626	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		57.00000	57	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,201.00000	4,203	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		31.00000	31	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,376.00000	5,377	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		27.00000	26	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,721.00000	5,722	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		633.00000	633	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		477.00000	479	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		610.00000	610	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		504.00000	506	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		873.00000	872	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		267.00000	268	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		681.00000	680	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		425.00000	426	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		512.00000	513	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		657.00000	659	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		87.00000	87	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,432.00000	3,434	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		46.00000	46	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,591.00000	4,592	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		26.00000	26	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,770.00000	5,772	36.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		785.00000	785	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		330.00000	331	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		34.00000	34	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,179.00000	5,180	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		843.00000	842	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		287.00000	288	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		36.00000	36	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,080.00000	5,082	35.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,182.00000	1,181	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			127.00000	127	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			449.00000	449	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			793.00000	795	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			149.00000	150	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,394.00000	2,396	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			51.00000	51	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,396.00000	4,397	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			42.00000	42	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,786.00000	4,788	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,223.00000	1,221	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			117.00000	117	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			968.00000	967	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			212.00000	213	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			370.00000	370	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,014.00000	1,016	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			128.00000	129	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,673.00000	2,675	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			91.00000	91	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,336.00000	3,338	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	36	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,080.00000	5,082	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,143.00000	1,141	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			137.00000	137	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,476.00000	1,474	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			70.00000	70	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			873.00000	872	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			267.00000	268	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,520.00000	1,518	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			64.00000	64	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			185.00000	185	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,029.00000	2,031	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,433.00000	1,431	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			77.00000	77	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			843.00000	842	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			287.00000	288	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			175.00000	175	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,119.00000	2,122	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			60.00000	60	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,105.00000	4,106	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,433.00000	1,431	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			77.00000	77	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,564.00000	1,562	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			59.00000	58	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,756.00000	4,754	34.28	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 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,261.00000	3,259	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	6	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,792.00000	1,789	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		36.00000	36	22.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		11.00000	11	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,256.00000	7,257	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,006.00000	5,004	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,510.00000	3,508	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,027.00000	2,024	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	21	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		814.00000	813	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		308.00000	309	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		14.00000	13	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,008.00000	7,009	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,106.00000	1,105	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		150.00000	151	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		731.00000	731	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		376.00000	377	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		51.00000	51	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,396.00000	4,397	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,311.00000	3,309	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,321.00000	2,319	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		16.00000	15	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,390.00000	1,388	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		84.00000	84	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,519.00000	2,517	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	13	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		20.00000	20	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,315.00000	6,316	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		15.00000	15	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,859.00000	6,861	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,559.00000	3,558	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		4.00000	4	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,568.00000	2,566	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		12.00000	12	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,609.00000	1,607	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		53.00000	53	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		14.00000	14	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,958.00000	6,960	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,460.00000	3,458	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	4	31.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,469.00000	2,467	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			14.00000	13	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			13.00000	13	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,057.00000	7,059	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,410.00000	3,408	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			5.00000	5	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,420.00000	2,418	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	14	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			13.00000	12	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,107.00000	7,108	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,659.00000	3,657	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,667.00000	2,665	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	11	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,700.00000	1,697	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			44.00000	44	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,709.00000	3,707	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,716.00000	2,714	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			11.00000	10	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,746.00000	1,743	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			40.00000	39	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	15	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,810.00000	6,811	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,858.00000	3,856	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,865.00000	2,863	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	9	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,885.00000	1,883	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			29.00000	29	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,035.00000	1,034	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			179.00000	180	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			207.00000	207	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,851.00000	1,853	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			17.00000	17	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,661.00000	6,663	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,958.00000	3,956	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			2.00000	2	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,964.00000	2,962	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			8.00000	8	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,979.00000	1,977	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			24.00000	23	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			18.00000	18	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,562.00000	6,564	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,008.00000	4,006	34.28	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 14/12/2009 Currency Future	4.30	Put		2.00000	2	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,014.00000	3,012	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		8.00000	8	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		19.00000	18	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,513.00000	6,514	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,057.00000	4,055	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		2.00000	2	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,063.00000	3,061	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	7	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,076.00000	2,073	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		20.00000	20	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		19.00000	19	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,463.00000	6,465	37.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.42800	8.43410		23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		685.00000	683	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		700.00000	705	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		203.00000	202	30.06	0.00	0	17,736.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,819.00000	2,824	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		704.00000	701	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		670.00000	673	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		476.00000	475	25.43	0.00	0	17,736.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,192.00000	1,197	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		666.00000	664	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		732.00000	736	23.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		649.00000	647	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		765.00000	769	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		599.00000	597	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		865.00000	869	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		583.00000	582	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		899.00000	904	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		540.00000	538	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,006.00000	1,010	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		500.00000	499	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,116.00000	1,121	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		526.00000	525	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,042.00000	1,047	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		554.00000	552	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		970.00000	974	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		442.00000	441	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,308.00000	1,313	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		422.00000	421	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,388.00000	1,393	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		393.00000	392	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,509.00000	1,514	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		412.00000	411	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,428.00000	1,433	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		376.00000	375	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,592.00000	1,597	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		376.00000	375	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,592.00000	1,597	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		169.00000	168	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,235.00000	3,240	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		384.00000	383	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,550.00000	1,555	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		337.00000	336	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,803.00000	1,808	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		314.00000	313	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,930.00000	1,935	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		280.00000	279	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,146.00000	2,151	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		307.00000	306	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,973.00000	1,978	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		330.00000	328	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,846.00000	1,850	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		330.00000	328	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,846.00000	1,850	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		300.00000	299	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,016.00000	2,021	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		125.00000	124	32.40	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,991.00000	3,996	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		344.00000	343	27.43	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,760.00000	1,765	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		300.00000	299	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,016.00000	2,021	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		256.00000	255	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,322.00000	2,327	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		251.00000	250	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,367.00000	2,372	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		262.00000	261	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,278.00000	2,283	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		246.00000	245	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,412.00000	2,417	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		230.00000	230	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,546.00000	2,552	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		208.00000	207	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,774.00000	2,779	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		187.00000	186	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,003.00000	3,008	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		191.00000	190	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,957.00000	2,962	30.35	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	11.10	Call			199.00000	198	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,865.00000	2,870	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			195.00000	194	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,911.00000	2,916	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			221.00000	220	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,637.00000	2,642	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			226.00000	225	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,592.00000	2,597	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			212.00000	211	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,728.00000	2,733	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			203.00000	202	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,819.00000	2,824	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			217.00000	216	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,683.00000	2,688	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			235.00000	234	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,501.00000	2,506	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			246.00000	245	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,412.00000	2,417	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			226.00000	225	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,592.00000	2,597	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			183.00000	182	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,049.00000	3,054	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			173.00000	173	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,179.00000	3,185	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			180.00000	179	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,096.00000	3,101	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			180.00000	179	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,096.00000	3,101	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			176.00000	175	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,142.00000	3,147	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			160.00000	159	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,376.00000	3,381	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			173.00000	172	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,189.00000	3,194	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			154.00000	153	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,470.00000	3,475	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			166.00000	165	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,282.00000	3,287	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			163.00000	162	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,329.00000	3,334	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			359.00000	358	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,675.00000	1,680	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			314.00000	313	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,930.00000	1,935	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			287.00000	285	28.34	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 15/03/2010 Currency Future	10.25	Put		2,103.00000	2,107	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		274.00000	273	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,190.00000	2,195	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		114.00000	114	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,230.00000	4,236	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		402.00000	401	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,468.00000	1,473	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		163.00000	162	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,329.00000	3,334	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		66.00000	65	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,332.00000	5,337	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		432.00000	431	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,348.00000	1,353	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		221.00000	220	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,637.00000	2,642	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		72.00000	70	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,188.00000	5,192	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		453.00000	452	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,269.00000	1,274	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		76.00000	74	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,092.00000	5,096	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		464.00000	463	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,230.00000	1,235	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		199.00000	198	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,865.00000	2,870	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		78.00000	77	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,044.00000	5,049	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		488.00000	486	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,154.00000	1,158	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		82.00000	81	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,948.00000	4,953	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		148.00000	147	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,564.00000	3,569	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		57.00000	56	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,573.00000	5,578	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		367.00000	366	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,633.00000	1,638	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		157.00000	156	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,423.00000	3,428	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		151.00000	150	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,517.00000	3,522	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		59.00000	58	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,525.00000	5,530	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		148.00000	147	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,564.00000	3,569	31.61	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 15/03/2010 Currency Future	11.95	Call			143.00000	142	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,659.00000	3,664	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			137.00000	137	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,753.00000	3,759	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			51.00000	50	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,767.00000	5,772	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			352.00000	351	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,717.00000	1,723	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			183.00000	182	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,049.00000	3,054	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			151.00000	150	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,517.00000	3,522	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			145.00000	145	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,611.00000	3,617	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			56.00000	55	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,622.00000	5,627	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			62.00000	61	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,428.00000	5,433	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			442.00000	441	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,308.00000	1,313	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			74.00000	72	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,140.00000	5,144	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			568.00000	567	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			934.00000	939	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			87.00000	85	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,853.00000	4,857	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			526.00000	525	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,042.00000	1,047	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			240.00000	239	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,456.00000	2,461	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			195.00000	194	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,911.00000	2,916	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			80.00000	79	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,996.00000	5,001	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			217.00000	216	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,683.00000	2,688	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			176.00000	175	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,142.00000	3,147	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			70.00000	68	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,236.00000	5,240	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			251.00000	250	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,367.00000	2,372	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			240.00000	239	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,456.00000	2,461	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			85.00000	83	33.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,900.00000	4,905	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		513.00000	511	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,079.00000	1,083	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		68.00000	67	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,284.00000	5,289	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		89.00000	88	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,805.00000	4,810	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		632.00000	630	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		797.00000	802	23.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		268.00000	267	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,234.00000	2,239	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		97.00000	95	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,663.00000	4,667	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		274.00000	273	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,190.00000	2,195	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		100.00000	98	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,616.00000	4,620	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		103.00000	103	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,519.00000	4,525	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		293.00000	292	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,059.00000	2,064	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		280.00000	279	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,146.00000	2,151	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		101.00000	101	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,567.00000	4,573	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		834.00000	831	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		500.00000	503	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		322.00000	320	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,888.00000	1,892	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		116.00000	116	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,182.00000	4,188	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		811.00000	808	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		526.00000	530	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		882.00000	880	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		448.00000	452	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		352.00000	351	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,717.00000	1,723	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		121.00000	120	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,087.00000	4,092	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		908.00000	905	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		424.00000	427	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		123.00000	122	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,039.00000	4,044	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		745.00000	742	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		611.00000	614	23.06	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 15/03/2010 Currency Future	10.10	Call			307.00000	306	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,973.00000	1,978	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			293.00000	292	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,059.00000	2,064	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			109.00000	108	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,374.00000	4,380	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			858.00000	855	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			474.00000	477	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			344.00000	343	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,760.00000	1,765	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			119.00000	118	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,134.00000	4,140	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			934.00000	931	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			400.00000	403	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			367.00000	366	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,633.00000	1,638	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,075.00000	1,073	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			291.00000	295	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			412.00000	411	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,428.00000	1,433	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			123.00000	122	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,039.00000	4,044	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,106.00000	1,103	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			272.00000	275	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,137.00000	1,135	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			253.00000	257	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			432.00000	431	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,348.00000	1,353	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			127.00000	127	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,943.00000	3,949	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,169.00000	1,167	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			235.00000	239	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,785.00000	4,778	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,295.00000	3,288	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	10	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,852.00000	1,846	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			68.00000	68	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			110.00000	110	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,326.00000	4,332	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			22.00000	22	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,238.00000	7,244	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,034.00000	5,028	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,542.00000	3,536	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	8	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,079.00000	2,072	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			45.00000	44	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			25.00000	25	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,991.00000	6,997	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,314.00000	1,308	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			180.00000	180	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			488.00000	486	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,154.00000	1,158	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			464.00000	463	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,230.00000	1,235	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			384.00000	383	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,550.00000	1,555	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			140.00000	139	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,706.00000	3,711	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,344.00000	3,338	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,366.00000	2,359	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			32.00000	31	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,471.00000	1,465	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			137.00000	137	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			135.00000	134	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,801.00000	3,806	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			92.00000	90	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,758.00000	4,762	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,493.00000	3,487	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			9.00000	9	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,511.00000	2,504	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			27.00000	26	23.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,594.00000	1,588	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			109.00000	110	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,559.00000	2,553	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			25.00000	25	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,636.00000	1,630	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			101.00000	102	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,592.00000	3,586	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			8.00000	8	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,608.00000	2,601	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			24.00000	23	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,678.00000	1,672	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			94.00000	94	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			961.00000	958	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			376.00000	380	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,394.00000	3,387	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			10.00000	9	27.38	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 15/03/2010 Currency Future	6.05	Call		2,414.00000	2,407	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		30.00000	29	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,511.00000	1,505	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		127.00000	127	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,691.00000	3,685	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		7.00000	7	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,705.00000	2,699	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		21.00000	21	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,764.00000	1,758	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		80.00000	80	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,016.00000	1,014	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		332.00000	336	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,741.00000	3,734	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		7.00000	6	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,754.00000	2,747	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		20.00000	19	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,808.00000	1,802	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		74.00000	74	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,045.00000	1,043	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		311.00000	315	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		130.00000	129	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,896.00000	3,901	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,890.00000	3,883	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		6.00000	5	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,900.00000	2,894	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		16.00000	16	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,941.00000	1,935	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		57.00000	57	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		94.00000	93	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,710.00000	4,715	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,939.00000	3,933	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		5.00000	5	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,949.00000	2,943	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		15.00000	15	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,986.00000	1,980	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		52.00000	52	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,038.00000	4,033	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		4.00000	5	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,048.00000	3,041	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		14.00000	13	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,239.00000	1,233	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		205.00000	205	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,989.00000	3,983	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		5.00000	5	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,999.00000	2,992	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.45	Put			14.00000	14	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			2,032.00000	2,026	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			47.00000	48	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			1,202.00000	1,199	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			218.00000	221	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.55310		8.56470		23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			810.00000	806	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			795.00000	803	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			792.00000	788	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			827.00000	835	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			201.00000	201	30.57	0.00	0	28,772.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,787.00000	3,797	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			829.00000	825	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			764.00000	771	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			558.00000	556	25.41	0.00	0	2,176.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,393.00000	1,403	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			774.00000	770	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			859.00000	867	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			723.00000	720	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			958.00000	966	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			707.00000	704	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			992.00000	1,001	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			662.00000	659	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,097.00000	1,106	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			691.00000	688	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,027.00000	1,035	24.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			647.00000	645	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,133.00000	1,141	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			607.00000	604	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,242.00000	1,251	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			620.00000	617	24.80	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,205.00000	1,214	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			633.00000	631	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,169.00000	1,178	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			676.00000	673	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,062.00000	1,070	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			536.00000	534	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,471.00000	1,481	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			504.00000	503	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,590.00000	1,600	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			525.00000	523	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,510.00000	1,520	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			485.00000	483	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,670.00000	1,680	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			514.00000	513	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,550.00000	1,560	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		219.00000	218	30.20	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,554.00000	3,565	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		494.00000	493	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,630.00000	1,640	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		441.00000	440	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,876.00000	1,887	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		416.00000	415	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,001.00000	2,012	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		377.00000	376	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,213.00000	2,223	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		408.00000	407	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,043.00000	2,054	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		433.00000	432	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,918.00000	1,929	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		558.00000	556	25.41	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,393.00000	1,403	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,048.00000	1,041	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		483.00000	488	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		476.00000	474	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,711.00000	1,721	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		458.00000	457	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,793.00000	1,803	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		424.00000	423	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,960.00000	1,970	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		392.00000	391	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,127.00000	2,138	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		185.00000	184	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,020.00000	4,031	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,023.00000	1,017	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		508.00000	514	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		467.00000	465	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,752.00000	1,762	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		449.00000	448	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,835.00000	1,845	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		400.00000	399	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,085.00000	2,096	27.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		385.00000	383	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,170.00000	2,180	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		182.00000	181	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,067.00000	4,078	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		953.00000	948	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		588.00000	594	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		458.00000	457	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,793.00000	1,803	26.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Call		392.00000	391	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,127.00000	2,138	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		363.00000	362	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,298.00000	2,309	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		173.00000	173	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,208.00000	4,220	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		888.00000	883	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		674.00000	680	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		433.00000	432	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,918.00000	1,929	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		385.00000	383	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,170.00000	2,180	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		370.00000	369	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,255.00000	2,266	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		356.00000	355	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,342.00000	2,352	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		343.00000	342	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,429.00000	2,439	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		165.00000	165	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,350.00000	4,361	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		976.00000	970	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		561.00000	567	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		467.00000	465	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,752.00000	1,762	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		176.00000	175	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,161.00000	4,172	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,181.00000	1,173	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		366.00000	370	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		547.00000	545	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,432.00000	1,442	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		449.00000	448	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,835.00000	1,845	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,209.00000	1,202	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		345.00000	349	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		476.00000	474	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,711.00000	1,721	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		198.00000	197	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,833.00000	3,844	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,239.00000	1,231	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		324.00000	328	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		570.00000	568	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,355.00000	1,364	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		547.00000	545	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,432.00000	1,442	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		194.00000	194	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,880.00000	3,891	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,269.00000	1,261	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		304.00000	308	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		582.00000	579	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,317.00000	1,326	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,816.00000	4,804	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,331.00000	3,319	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	16	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,924.00000	1,913	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		109.00000	110	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		931.00000	926	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		616.00000	623	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		276.00000	275	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,961.00000	2,972	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		85.00000	85	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,770.00000	5,782	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		42.00000	41	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,227.00000	7,238	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,065.00000	5,054	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,578.00000	3,566	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	13	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,142.00000	2,131	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		78.00000	78	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		303.00000	302	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,738.00000	2,749	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		179.00000	178	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,114.00000	4,125	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		96.00000	96	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,531.00000	5,543	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		47.00000	47	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,982.00000	6,994	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,444.00000	1,435	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		230.00000	232	20.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		594.00000	592	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,279.00000	1,289	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		525.00000	523	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,510.00000	1,520	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		223.00000	222	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,508.00000	3,519	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,380.00000	3,368	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		16.00000	15	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,417.00000	2,405	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		52.00000	52	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,558.00000	1,549	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			193.00000	195	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			281.00000	280	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,917.00000	2,927	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			140.00000	140	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,775.00000	4,787	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,605.00000	2,593	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			40.00000	40	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,716.00000	1,706	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			152.00000	153	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			212.00000	211	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,647.00000	3,658	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			153.00000	152	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,588.00000	4,599	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			266.00000	265	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,051.00000	3,062	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			188.00000	187	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,973.00000	3,984	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			131.00000	130	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,916.00000	4,927	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,628.00000	3,616	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	13	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,652.00000	2,640	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			37.00000	37	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,757.00000	1,747	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			142.00000	144	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,073.00000	1,066	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			458.00000	463	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			257.00000	256	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,142.00000	3,152	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			125.00000	124	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,010.00000	5,021	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,479.00000	3,467	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	14	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,510.00000	2,499	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			46.00000	46	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,636.00000	1,626	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			172.00000	173	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			999.00000	993	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			534.00000	540	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			350.00000	349	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,385.00000	2,396	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			243.00000	242	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,278.00000	3,289	29.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			116.00000	116	31.83	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 14/06/2010 Currency Future	13.60	Put		5,151.00000	5,163	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,430.00000	3,418	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		15.00000	15	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,464.00000	2,452	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		49.00000	49	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,597.00000	1,587	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		182.00000	184	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		239.00000	238	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,324.00000	3,335	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		170.00000	170	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,256.00000	4,267	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		113.00000	113	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,199.00000	5,210	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		337.00000	336	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,472.00000	2,483	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		235.00000	234	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,370.00000	3,381	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		168.00000	167	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,303.00000	4,314	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		111.00000	110	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,246.00000	5,257	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		252.00000	251	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,187.00000	3,198	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		122.00000	121	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,057.00000	5,068	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,677.00000	3,665	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		12.00000	12	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,699.00000	2,687	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		34.00000	34	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,798.00000	1,788	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		134.00000	135	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,099.00000	1,092	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		434.00000	439	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		377.00000	376	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,213.00000	2,223	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		261.00000	260	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,097.00000	3,107	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		127.00000	127	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,963.00000	4,974	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,727.00000	3,715	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		12.00000	12	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,747.00000	2,735	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		32.00000	32	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,840.00000	1,829	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		125.00000	126	21.12	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 14/06/2010 Currency Future	7.85	Call			1,125.00000	1,119	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			411.00000	415	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,776.00000	3,764	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,794.00000	2,783	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			30.00000	29	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,882.00000	1,871	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			117.00000	118	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,153.00000	1,146	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			388.00000	392	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			271.00000	270	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,006.00000	3,017	29.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			191.00000	191	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,927.00000	3,937	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			134.00000	133	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,869.00000	4,880	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,925.00000	3,913	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			10.00000	10	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,938.00000	2,926	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			24.00000	23	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,010.00000	1,999	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			95.00000	96	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			287.00000	285	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,872.00000	2,882	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			143.00000	143	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,729.00000	4,740	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,974.00000	3,962	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			10.00000	9	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,987.00000	2,975	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			22.00000	22	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,053.00000	2,042	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			89.00000	89	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			292.00000	291	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,827.00000	2,838	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			205.00000	204	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,740.00000	3,751	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			147.00000	146	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,682.00000	4,693	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,024.00000	4,012	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			9.00000	9	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,035.00000	3,023	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			20.00000	20	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,097.00000	2,086	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			82.00000	83	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,299.00000	1,291	20.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Put		285.00000	288	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		298.00000	296	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,783.00000	2,793	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		208.00000	208	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,694.00000	3,704	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		150.00000	150	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,636.00000	4,647	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,073.00000	4,061	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	8	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,084.00000	3,072	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		20.00000	19	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,335.00000	1,326	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		270.00000	273	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.87580	13.02680		19.25	128,758.00	10	36,369.00
£ / R On 12/06/2009 Currency Future	13.05	Call		148.00000	80	21.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		172.00000	254	21.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		84.00000	54	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		307.00000	428	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		73.00000	51	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		346.00000	475	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		112.00000	62	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		236.00000	337	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		194.00000	110	20.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		117.00000	185	20.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		129.00000	70	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		203.00000	294	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		98.00000	58	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		271.00000	382	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		129.00000	70	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		203.00000	294	21.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		112.00000	62	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		236.00000	337	22.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		306.00000	175	18.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		79.00000	99	18.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		350.00000	202	18.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		74.00000	76	18.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		396.00000	246	19.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		69.00000	70	19.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		529.00000	383	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		52.00000	58	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		442.00000	291	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		65.00000	65	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		262.00000	150	19.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		85.00000	124	19.25	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 12/06/2009 Currency Future	13.40	Call			62.00000	46	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			435.00000	570	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			67.00000	48	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			390.00000	522	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			57.00000	44	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			481.00000	618	30.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			23.00000	12	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			896.00000	1,036	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			48.00000	35	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			621.00000	759	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			45.00000	30	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			668.00000	804	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			43.00000	25	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			716.00000	849	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			27.00000	15	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			850.00000	989	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			13.00000	7	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,036.00000	1,181	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			19.00000	10	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			942.00000	1,084	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			23.00000	12	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			896.00000	1,036	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			16.00000	8	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			989.00000	1,133	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			9.00000	5	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,132.00000	1,279	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			8.00000	4	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,181.00000	1,328	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			6.00000	3	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,229.00000	1,377	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			5.00000	2	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,278.00000	1,427	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			11.00000	6	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,084.00000	1,230	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,624.00000	1,775	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,874.00000	2,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,373.00000	2,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,073.00000	2,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,973.00000	2,124	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.05	Put			2,023.00000	2,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,874.00000	2,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			3.00000	2	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,377.00000	1,526	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			2.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,525.00000	1,675	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,674.00000	1,825	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,774.00000	1,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,824.00000	1,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,923.00000	2,074	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,624.00000	1,775	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,724.00000	1,874	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,575.00000	1,725	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,575.00000	1,725	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			2.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,475.00000	1,625	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			4.00000	2	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,327.00000	1,476	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			3.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,426.00000	1,575	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,323.00000	2,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,123.00000	2,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,323.00000	2,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,023.00000	2,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,423.00000	2,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,223.00000	2,374	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			9.00000	5	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,132.00000	1,279	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,824.00000	1,974	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,173.00000	2,324	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,523.00000	2,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,873.00000	3,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,123.00000	3,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,823.00000	2,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,623.00000	2,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,673.00000	2,824	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,573.00000	2,724	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,723.00000	2,874	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,573.00000	2,724	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,323.00000	3,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,973.00000	3,124	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,073.00000	3,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,473.00000	3,624	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,173.00000	3,324	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,373.00000	3,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,573.00000	3,724	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,673.00000	3,824	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,723.00000	3,874	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,423.00000	3,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,223.00000	3,374	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,773.00000	3,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Put			4,123.00000	4,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,023.00000	4,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,473.00000	4,624	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,773.00000	4,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,373.00000	5,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,973.00000	6,124	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,123.00000	6,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,773.00000	5,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,323.00000	5,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,223.00000	5,374	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,723.00000	5,874	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,223.00000	4,374	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,273.00000	3,424	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,773.00000	2,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,073.00000	2,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,273.00000	2,424	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,373.00000	2,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,473.00000	2,624	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,774.00000	1,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,273.00000	2,424	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,123.00000	2,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,523.00000	2,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,773.00000	2,924	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,873.00000	3,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,623.00000	2,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,173.00000	3,324	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,873.00000	3,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,073.00000	3,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,923.00000	3,074	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,023.00000	3,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,373.00000	3,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,973.00000	3,124	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,273.00000	3,424	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,573.00000	3,724	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,773.00000	3,924	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,673.00000	3,824	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,873.00000	4,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,973.00000	4,124	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,873.00000	4,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,073.00000	4,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,523.00000	3,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,623.00000	3,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,823.00000	3,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,923.00000	4,074	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,123.00000	3,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.35	Put			3,323.00000	3,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,823.00000	3,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,323.00000	4,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,423.00000	4,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,523.00000	4,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,623.00000	4,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,423.00000	5,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,523.00000	5,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,623.00000	5,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,823.00000	5,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,923.00000	6,074	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,023.00000	6,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,823.00000	4,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,923.00000	5,074	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,023.00000	5,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,123.00000	5,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,923.00000	5,074	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,123.00000	5,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,423.00000	5,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,623.00000	5,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,473.00000	5,624	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,573.00000	5,724	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,673.00000	5,824	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,873.00000	6,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,073.00000	6,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,173.00000	6,324	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,823.00000	5,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,023.00000	6,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,223.00000	6,374	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,323.00000	6,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,423.00000	6,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,523.00000	6,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,873.00000	6,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,273.00000	6,424	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,373.00000	6,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,373.00000	4,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,573.00000	4,724	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,673.00000	4,824	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,873.00000	5,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,973.00000	5,124	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,073.00000	5,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,173.00000	5,324	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,073.00000	4,224	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,173.00000	4,324	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,273.00000	4,424	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	33.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.40	Put		4,373.00000	4,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,873.00000	5,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,623.00000	3,774	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		4,123.00000	4,274	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		4,023.00000	4,174	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,323.00000	4,474	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,523.00000	4,674	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,423.00000	3,574	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,823.00000	2,974	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		2.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,525.00000	1,675	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		37.00000	21	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		760.00000	895	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		13.00000	7	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,036.00000	1,181	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		31.00000	18	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		805.00000	942	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		3.00000	2	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,377.00000	1,526	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		54.00000	42	31.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		527.00000	666	31.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		31.00000	18	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		805.00000	942	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		27.00000	15	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		850.00000	989	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		4.00000	2	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,327.00000	1,476	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		5.00000	2	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,278.00000	1,427	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		51.00000	41	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		574.00000	715	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		45.00000	30	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		668.00000	804	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		51.00000	41	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		574.00000	715	33.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		62.00000	46	29.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		435.00000	570	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	7.90	Call			5,127.00000	4,976	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,627.00000	3,476	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,127.00000	1,976	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			656.00000	518	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			29.00000	42	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,373.00000	5,524	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,873.00000	7,024	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,577.00000	5,426	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,077.00000	3,926	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,577.00000	2,426	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,080.00000	931	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			3.00000	5	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,827.00000	5,676	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,327.00000	4,176	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,827.00000	2,676	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,327.00000	1,177	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			1.00000	1	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			220.00000	129	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			94.00000	153	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			170.00000	94	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			143.00000	218	20.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			612.00000	477	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			36.00000	51	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			746.00000	604	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			19.00000	28	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			656.00000	518	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			29.00000	42	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			570.00000	430	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			43.00000	54	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			489.00000	337	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			62.00000	61	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			220.00000	129	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			94.00000	153	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			792.00000	648	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.25	Put		15.00000	22	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		700.00000	560	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		24.00000	34	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		489.00000	337	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		62.00000	61	23.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		442.00000	291	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		65.00000	65	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		48.00000	35	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		621.00000	759	33.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.09580	13.25080		21.26	2,920,363.40	223	4,513.00
£ / R On 14/09/2009 Currency Future	13.25	Call		589.00000	525	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		588.00000	679	21.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		514.00000	459	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		713.00000	813	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		480.00000	429	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		780.00000	884	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		550.00000	490	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		649.00000	745	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		630.00000	562	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		529.00000	617	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		569.00000	507	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		618.00000	712	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		532.00000	474	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		681.00000	778	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		609.00000	543	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		558.00000	647	21.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		630.00000	562	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		529.00000	617	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		697.00000	624	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		447.00000	528	21.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		722.00000	645	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		421.00000	499	20.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		747.00000	667	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		396.00000	471	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		834.00000	740	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		334.00000	394	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		774.00000	690	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		373.00000	445	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		674.00000	603	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		473.00000	557	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		532.00000	474	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		681.00000	778	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		465.00000	415	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		814.00000	920	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		450.00000	402	22.87	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 14/09/2009 Currency Future	13.65	Put			849.00000	956	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			325.00000	280	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,174.00000	1,284	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			408.00000	365	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			957.00000	1,069	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			382.00000	335	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,031.00000	1,139	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			395.00000	349	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			994.00000	1,104	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			382.00000	335	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,031.00000	1,139	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			340.00000	293	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,139.00000	1,247	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			285.00000	244	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,284.00000	1,398	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			298.00000	256	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,247.00000	1,360	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			325.00000	280	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,174.00000	1,284	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			260.00000	222	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,359.00000	1,476	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			237.00000	202	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,436.00000	1,556	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			226.00000	193	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,476.00000	1,597	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			272.00000	233	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,321.00000	1,437	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			162.00000	136	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,761.00000	1,890	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			126.00000	105	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,975.00000	2,109	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			74.00000	61	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,423.00000	2,565	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			97.00000	80	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,196.00000	2,334	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			107.00000	89	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,107.00000	2,243	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			119.00000	99	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,018.00000	2,154	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			162.00000	136	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,761.00000	1,890	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			206.00000	175	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,555.00000	1,679	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			178.00000	150	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,677.00000	1,805	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Call			126.00000	105	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,975.00000	2,109	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			139.00000	116	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,888.00000	2,021	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			154.00000	129	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,803.00000	1,933	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			132.00000	111	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,931.00000	2,065	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			146.00000	123	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,845.00000	1,977	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			170.00000	143	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,719.00000	1,847	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			154.00000	129	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,803.00000	1,933	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			102.00000	85	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,151.00000	2,289	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			113.00000	94	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,062.00000	2,198	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			187.00000	158	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,636.00000	1,762	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			97.00000	80	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,196.00000	2,334	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			74.00000	61	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,423.00000	2,565	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			87.00000	72	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,286.00000	2,426	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			70.00000	57	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,469.00000	2,612	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			66.00000	54	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,515.00000	2,658	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			82.00000	68	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,331.00000	2,472	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			248.00000	212	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,398.00000	1,516	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			59.00000	48	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,608.00000	2,752	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			196.00000	166	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,596.00000	1,720	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			170.00000	143	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,719.00000	1,847	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			92.00000	76	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,241.00000	2,380	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			272.00000	233	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,321.00000	1,437	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			355.00000	306	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.00	Put		1,104.00000	1,211	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		370.00000	320	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,069.00000	1,174	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		311.00000	268	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,211.00000	1,322	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		216.00000	183	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,515.00000	1,638	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		102.00000	85	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,151.00000	2,289	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		53.00000	43	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,702.00000	2,847	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		92.00000	76	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,241.00000	2,380	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		59.00000	48	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,608.00000	2,752	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		53.00000	43	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,702.00000	2,847	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		47.00000	38	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,796.00000	2,942	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		42.00000	34	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,891.00000	3,038	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		132.00000	111	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,931.00000	2,065	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		78.00000	64	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,377.00000	2,518	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		62.00000	51	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,562.00000	2,705	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		78.00000	64	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,377.00000	2,518	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		56.00000	46	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,655.00000	2,800	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		50.00000	41	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,749.00000	2,895	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		44.00000	36	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,844.00000	2,990	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		248.00000	212	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,398.00000	1,516	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		33.00000	27	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		3,082.00000	3,231	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		311.00000	268	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,211.00000	1,322	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		196.00000	166	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,596.00000	1,720	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		119.00000	99	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,018.00000	2,154	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.60	Call			206.00000	175	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,555.00000	1,679	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			421.00000	377	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			920.00000	1,031	23.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			395.00000	349	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			994.00000	1,104	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			340.00000	293	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,139.00000	1,247	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			216.00000	183	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,515.00000	1,638	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			408.00000	365	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			957.00000	1,069	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			435.00000	389	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			884.00000	993	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			260.00000	222	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,359.00000	1,476	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			497.00000	444	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			746.00000	848	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			465.00000	415	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			814.00000	920	22.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,151.00000	4,996	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,651.00000	3,496	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	1	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,176.00000	2,029	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			25.00000	33	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			931.00000	827	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			280.00000	331	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			12.00000	10	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,861.00000	4,014	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	1	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,351.00000	5,505	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,849.00000	7,004	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,601.00000	5,446	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,101.00000	3,946	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,610.00000	2,458	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			9.00000	12	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,256.00000	1,135	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			155.00000	189	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			22.00000	17	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,421.00000	3,571	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	2	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	18.15	Put		4,902.00000	5,056	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,400.00000	6,554	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,851.00000	5,696	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,351.00000	4,196	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,855.00000	2,702	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		5.00000	7	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,458.00000	1,328	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		107.00000	132	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		29.00000	24	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,179.00000	3,328	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		4.00000	3	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,653.00000	4,807	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		0.00000	0	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,150.00000	6,305	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		652.00000	582	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		501.00000	586	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		898.00000	796	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		297.00000	350	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		999.00000	891	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		248.00000	295	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		866.00000	766	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		315.00000	370	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		804.00000	715	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		353.00000	419	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		652.00000	582	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		501.00000	586	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,034.00000	923	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		233.00000	278	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		964.00000	858	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		264.00000	313	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		774.00000	690	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		373.00000	445	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		747.00000	667	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		396.00000	471	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		550.00000	490	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		649.00000	745	21.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		450.00000	402	22.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		849.00000	956	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.29750	13.45440		21.26	0.00	0	1,430.00
£ / R On 14/12/2009 Currency Future	13.45	Call		827.00000	760	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		823.00000	912	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		753.00000	692	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.65	Put			948.00000	1,045	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			719.00000	657	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,014.00000	1,110	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			789.00000	725	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			884.00000	978	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			867.00000	797	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			763.00000	849	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			808.00000	742	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			853.00000	945	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			719.00000	657	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,014.00000	1,110	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			771.00000	709	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			916.00000	1,011	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			847.00000	778	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			792.00000	881	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			928.00000	856	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			674.00000	759	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			949.00000	876	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			645.00000	729	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			971.00000	897	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			617.00000	700	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,051.00000	961	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			546.00000	613	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,022.00000	939	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			568.00000	641	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			771.00000	709	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			916.00000	1,011	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			703.00000	638	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,048.00000	1,141	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			736.00000	677	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			981.00000	1,079	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			687.00000	619	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,082.00000	1,172	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			525.00000	470	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,371.00000	1,472	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			629.00000	566	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,175.00000	1,268	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			611.00000	549	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,206.00000	1,301	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			611.00000	549	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,206.00000	1,301	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			593.00000	532	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,238.00000	1,335	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			541.00000	485	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,337.00000	1,437	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 14/12/2009 Currency Future	14.45	Call			478.00000	427	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,474.00000	1,579	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			509.00000	455	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,405.00000	1,508	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			494.00000	441	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,439.00000	1,543	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			464.00000	413	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,509.00000	1,616	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			358.00000	317	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,804.00000	1,920	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			370.00000	328	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,766.00000	1,881	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			435.00000	387	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,581.00000	1,690	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			408.00000	363	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,654.00000	1,765	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			383.00000	339	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,728.00000	1,842	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			335.00000	296	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,881.00000	1,999	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			314.00000	277	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,959.00000	2,079	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			293.00000	258	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,039.00000	2,160	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			222.00000	194	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,367.00000	2,496	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			593.00000	532	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,238.00000	1,335	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			558.00000	500	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,304.00000	1,403	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			667.00000	601	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,113.00000	1,204	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			435.00000	387	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,581.00000	1,690	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			575.00000	516	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,271.00000	1,369	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			449.00000	400	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,545.00000	1,653	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			422.00000	375	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,617.00000	1,727	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			395.00000	351	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,691.00000	1,803	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			303.00000	267	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,999.00000	2,120	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			687.00000	619	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 14/12/2009 Currency Future	13.85	Put		1,082.00000	1,172	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		648.00000	583	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,143.00000	1,236	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		575.00000	516	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,271.00000	1,369	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		449.00000	400	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,545.00000	1,653	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		347.00000	307	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,842.00000	1,959	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		422.00000	375	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,617.00000	1,727	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		324.00000	286	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,920.00000	2,039	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		667.00000	601	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,113.00000	1,204	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		494.00000	441	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,439.00000	1,543	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		358.00000	317	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,804.00000	1,920	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		509.00000	455	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,405.00000	1,508	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,155.00000	4,998	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,664.00000	3,509	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		9.00000	12	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,258.00000	2,120	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		104.00000	122	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,139.00000	1,040	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		485.00000	542	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		192.00000	167	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,538.00000	2,670	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		60.00000	51	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,906.00000	4,054	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		17.00000	14	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,362.00000	5,516	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		4.00000	3	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,850.00000	7,006	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,604.00000	5,448	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,108.00000	3,952	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		4.00000	5	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,660.00000	2,515	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		56.00000	67	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,432.00000	1,319	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		327.00000	371	20.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Call			264.00000	232	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,160.00000	2,285	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			87.00000	74	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,482.00000	3,627	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			25.00000	21	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,921.00000	5,073	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			6.00000	5	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,402.00000	6,558	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,854.00000	5,698	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,356.00000	4,200	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	3	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,893.00000	2,744	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			38.00000	47	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,611.00000	1,491	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			257.00000	294	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			105.00000	91	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,251.00000	3,393	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			31.00000	26	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,677.00000	4,828	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			8.00000	7	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,154.00000	6,309	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			887.00000	816	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			733.00000	818	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			847.00000	778	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			792.00000	881	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,080.00000	983	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			525.00000	586	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,264.00000	1,159	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			410.00000	461	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,201.00000	1,098	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			446.00000	501	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,080.00000	983	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			525.00000	586	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,170.00000	1,069	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			465.00000	521	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,109.00000	1,011	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			505.00000	564	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			994.00000	918	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			590.00000	670	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			907.00000	836	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			703.00000	788	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			629.00000	566	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,175.00000	1,268	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			867.00000	797	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Put		763.00000	849	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		0.00000	876	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		0.00000	729	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		0.00000	692	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		0.00000	1,045	22.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	619	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		0.00000	1,172	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.49580	13.65800		21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		0.00000	961	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		0.00000	1,115	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		958.00000	893	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,150.00000	1,247	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		923.00000	861	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,215.00000	1,315	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		994.00000	926	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,086.00000	1,180	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,069.00000	997	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		961.00000	1,051	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,089.00000	1,016	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		931.00000	1,020	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,012.00000	943	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,054.00000	1,148	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		976.00000	909	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,118.00000	1,213	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,050.00000	979	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		992.00000	1,083	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,199.00000	4,043	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		41.00000	47	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,227.00000	3,065	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		69.00000	69	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,330.00000	2,188	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		172.00000	192	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,592.00000	1,480	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		434.00000	485	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		759.00000	708	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,601.00000	1,713	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		546.00000	512	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,388.00000	2,516	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		400.00000	373	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,242.00000	3,377	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		295.00000	275	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,137.00000	4,279	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,105.00000	3,945	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		47.00000	49	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,129.00000	2,973	19.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.60	Put			71.00000	77	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,247.00000	2,110	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			189.00000	214	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,529.00000	1,425	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			471.00000	529	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			733.00000	685	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,675.00000	1,789	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			530.00000	495	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,472.00000	2,600	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			388.00000	361	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,330.00000	3,466	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			287.00000	263	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,229.00000	4,368	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,009.00000	3,847	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			51.00000	51	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,035.00000	2,882	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			77.00000	86	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,166.00000	2,033	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			208.00000	237	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,469.00000	1,372	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			511.00000	576	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			709.00000	662	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,751.00000	1,866	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			513.00000	479	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,555.00000	2,684	25.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			376.00000	350	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,418.00000	3,554	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			276.00000	252	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,318.00000	4,457	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,911.00000	3,749	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			53.00000	53	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,943.00000	2,792	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			85.00000	96	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,089.00000	1,958	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			231.00000	262	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,415.00000	1,321	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			557.00000	625	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			685.00000	640	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,827.00000	1,944	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			497.00000	464	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,639.00000	2,768	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			365.00000	339	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,507.00000	3,644	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			265.00000	242	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,407.00000	4,546	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.95	Call			3,764.00000	3,602	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			56.00000	56	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,808.00000	2,658	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			100.00000	113	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,975.00000	1,848	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			267.00000	302	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,337.00000	1,248	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			629.00000	702	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			652.00000	609	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,944.00000	2,063	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			474.00000	442	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,766.00000	2,896	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			348.00000	324	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,640.00000	3,778	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			248.00000	226	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,540.00000	4,681	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,862.00000	3,700	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			54.00000	54	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,898.00000	2,747	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			90.00000	102	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,050.00000	1,921	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			242.00000	275	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,389.00000	1,296	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			581.00000	650	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			674.00000	630	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,866.00000	1,984	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			489.00000	457	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,681.00000	2,811	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			359.00000	334	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,551.00000	3,688	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			259.00000	237	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,451.00000	4,591	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,152.00000	3,994	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			44.00000	48	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,178.00000	3,019	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			70.00000	73	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,288.00000	2,149	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			180.00000	203	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,560.00000	1,452	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			452.00000	507	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			746.00000	696	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,638.00000	1,751	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			538.00000	504	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,430.00000	2,558	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			394.00000	367	26.55	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	16.55	Put		3,286.00000	3,421	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		291.00000	269	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,183.00000	4,323	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		3,960.00000	3,798	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		52.00000	52	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		2,989.00000	2,837	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		81.00000	91	19.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,127.00000	1,995	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		219.00000	249	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,442.00000	1,346	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		534.00000	600	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		697.00000	651	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,789.00000	1,905	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		505.00000	472	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,597.00000	2,726	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		370.00000	345	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,462.00000	3,599	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		271.00000	247	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,363.00000	4,501	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		0.00000	3,896	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		0.00000	50	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		0.00000	2,928	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		0.00000	82	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		0.00000	2,071	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		0.00000	225	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		0.00000	1,398	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		0.00000	552	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		0.00000	673	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		0.00000	1,827	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	487	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		0.00000	2,641	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	356	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		0.00000	3,510	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		0.00000	258	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		0.00000	4,412	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.69570	13.86270		21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,191.00000	1,117	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,178.00000	1,272	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,101.00000	1,034	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,339.00000	1,438	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,085.00000	1,018	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,372.00000	1,472	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,370.00000	1,286	20.74	0.00	0	12,035.00
£ / R On 14/06/2010 Currency Future	13.40	Put		907.00000	991	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,154.00000	1,083	21.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Put		1,241.00000	1,337	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		437.00000	409	26.62	0.00	0	12,035.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,074.00000	4,214	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,228.00000	1,153	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,115.00000	1,207	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,247.00000	1,171	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,084.00000	1,176	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,119.00000	1,050	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,306.00000	1,404	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,172.00000	1,100	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,209.00000	1,304	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,136.00000	1,066	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,273.00000	1,371	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,327.00000	1,247	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		964.00000	1,051	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,348.00000	1,266	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		935.00000	1,021	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,436.00000	1,349	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		823.00000	903	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,391.00000	1,307	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		879.00000	961	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,209.00000	1,135	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,146.00000	1,239	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,172.00000	1,100	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,209.00000	1,304	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		947.00000	889	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,684.00000	1,794	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,020.00000	958	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,508.00000	1,612	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,949.00000	1,828	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		436.00000	482	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,633.00000	1,535	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		620.00000	689	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		764.00000	719	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,251.00000	2,373	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		589.00000	554	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,076.00000	3,208	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		454.00000	426	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,942.00000	4,080	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		353.00000	326	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,840.00000	4,980	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,983.00000	1,860	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		420.00000	464	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,663.00000	1,560	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		600.00000	664	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	13.30	Call			1,414.00000	1,328	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			851.00000	932	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,036.00000	973	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,473.00000	1,577	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			774.00000	729	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,211.00000	2,333	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			596.00000	562	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,034.00000	3,166	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			460.00000	431	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,897.00000	4,036	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			357.00000	331	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,795.00000	4,936	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,275.00000	5,110	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			12.00000	14	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,840.00000	3,677	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			77.00000	81	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,503.00000	2,359	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			240.00000	264	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,507.00000	1,415	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			744.00000	820	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			627.00000	592	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,864.00000	2,996	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			426.00000	399	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,163.00000	4,303	26.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			271.00000	249	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,508.00000	5,653	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			157.00000	143	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,894.00000	7,048	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,719.00000	5,553	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	7	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,264.00000	4,104	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			52.00000	59	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,877.00000	2,727	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			164.00000	182	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,755.00000	1,641	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			542.00000	595	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			704.00000	664	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,491.00000	2,618	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			478.00000	449	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,765.00000	3,903	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			318.00000	292	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,105.00000	5,247	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			185.00000	169	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,472.00000	6,624	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,966.00000	5,800	21.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	4	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,501.00000	4,339	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			38.00000	43	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,094.00000	2,941	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			131.00000	145	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,916.00000	1,795	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			453.00000	500	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			753.00000	709	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,290.00000	2,414	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			509.00000	478	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,546.00000	3,683	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			347.00000	320	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,884.00000	5,024	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			203.00000	186	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,240.00000	6,390	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,406.00000	4,245	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			43.00000	49	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,463.00000	3,302	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			100.00000	106	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,584.00000	2,439	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			221.00000	243	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,850.00000	1,733	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			487.00000	537	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			975.00000	916	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,612.00000	1,720	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			733.00000	691	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,370.00000	2,495	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			566.00000	532	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,203.00000	3,336	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,557.00000	3,395	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			94.00000	99	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,666.00000	2,520	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			204.00000	224	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,005.00000	944	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,542.00000	1,648	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			581.00000	547	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,119.00000	3,251	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			449.00000	420	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,986.00000	4,125	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,548.00000	4,386	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	41	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,604.00000	3,442	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			91.00000	96	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,708.00000	2,561	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			195.00000	215	19.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Call			431.00000	404	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,119.00000	4,258	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			906.00000	851	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,793.00000	1,905	22.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			686.00000	647	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,573.00000	2,701	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			529.00000	498	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,417.00000	3,552	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			410.00000	384	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,297.00000	4,438	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			842.00000	792	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,980.00000	2,097	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			643.00000	607	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,780.00000	2,911	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			496.00000	466	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,634.00000	3,770	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			385.00000	361	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,522.00000	4,665	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,171.00000	4,010	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			58.00000	64	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,230.00000	3,072	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			118.00000	126	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,383.00000	2,244	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			270.00000	298	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,693.00000	1,585	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			580.00000	640	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			785.00000	739	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,172.00000	2,293	23.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			604.00000	569	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,991.00000	3,124	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			466.00000	437	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,853.00000	3,991	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			362.00000	337	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,749.00000	4,892	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,030.00000	3,867	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			67.00000	71	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,267.00000	2,134	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			304.00000	339	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,607.00000	1,510	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			644.00000	714	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,982.00000	3,819	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			70.00000	74	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,050.00000	2,898	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			137.00000	152	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,230.00000	2,099	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.95	Put		318.00000	353	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,581.00000	1,486	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		668.00000	740	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		743.00000	700	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,330.00000	2,454	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		573.00000	539	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,161.00000	3,293	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		443.00000	415	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,030.00000	4,169	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		341.00000	314	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,928.00000	5,068	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,887.00000	3,724	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		75.00000	79	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,963.00000	2,812	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		150.00000	166	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,158.00000	2,028	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		345.00000	383	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,531.00000	1,438	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		718.00000	793	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		723.00000	681	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,410.00000	2,536	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		558.00000	525	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,246.00000	3,379	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		329.00000	303	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,016.00000	5,157	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,792.00000	3,630	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		80.00000	84	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,087.00000	1,960	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		374.00000	414	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,483.00000	1,393	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		770.00000	847	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		544.00000	511	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,331.00000	3,465	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		420.00000	394	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,208.00000	4,348	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,078.00000	3,915	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		65.00000	69	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,138.00000	2,985	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		125.00000	139	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,304.00000	2,170	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		292.00000	325	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,218.00000	4,058	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		55.00000	62	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,277.00000	3,116	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		114.00000	121	19.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Call		2,422.00000	2,281	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		260.00000	285	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,724.00000	1,611	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		561.00000	616	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		796.00000	749	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,133.00000	2,253	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		611.00000	577	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,949.00000	3,082	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		472.00000	443	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,809.00000	3,947	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		366.00000	343	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,703.00000	4,848	27.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.25710	11.39670		19.04	22,514.20	2	37,881.00
€ / R On 12/06/2009 Currency Future	11.40	Call		140.00000	69	20.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		144.00000	212	20.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		120.00000	57	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		173.00000	250	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		102.00000	47	21.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		206.00000	290	21.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		164.00000	84	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		117.00000	177	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		164.00000	84	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		117.00000	177	20.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		191.00000	101	19.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		94.00000	144	19.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		63.00000	34	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		316.00000	427	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		63.00000	34	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		316.00000	427	25.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		87.00000	39	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		241.00000	332	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		45.00000	21	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		398.00000	514	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		74.00000	36	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		278.00000	379	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		257.00000	146	18.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		61.00000	89	18.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		38.00000	16	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		442.00000	559	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		31.00000	12	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		484.00000	605	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		31.00000	12	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		484.00000	605	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		19.00000	7	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.95	Put			573.00000	700	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			4.00000	1	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			857.00000	994	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			9.00000	3	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			712.00000	846	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			9.00000	3	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			712.00000	846	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			3.00000	1	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			906.00000	1,044	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			5.00000	1	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			808.00000	944	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			955.00000	1,093	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,005.00000	1,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,054.00000	1,193	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,204.00000	1,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,403.00000	1,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,603.00000	1,743	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,553.00000	1,693	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,903.00000	2,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,953.00000	2,093	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,853.00000	1,993	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,803.00000	1,943	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,753.00000	1,893	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,753.00000	1,893	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,653.00000	1,793	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,103.00000	2,243	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,253.00000	2,393	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,303.00000	2,443	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,003.00000	2,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,953.00000	2,093	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,653.00000	1,793	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,453.00000	1,593	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,703.00000	1,843	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,503.00000	1,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,053.00000	2,193	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,253.00000	2,393	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,303.00000	2,443	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,403.00000	2,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,503.00000	2,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,203.00000	2,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,903.00000	2,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,153.00000	2,293	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,553.00000	2,693	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,603.00000	2,743	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,703.00000	2,843	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,253.00000	3,393	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,303.00000	3,443	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,953.00000	3,093	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,753.00000	2,893	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,453.00000	2,593	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.60	Put		2,203.00000	2,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		2,153.00000	2,293	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,403.00000	2,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		2,003.00000	2,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,703.00000	2,843	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		3,103.00000	3,243	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,503.00000	3,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,803.00000	3,943	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,903.00000	3,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,803.00000	2,943	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,503.00000	1,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,353.00000	1,493	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		3.00000	1	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		906.00000	1,044	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		2.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		955.00000	1,093	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,154.00000	1,293	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		1.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		1,104.00000	1,243	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,254.00000	1,393	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		12.00000	4	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		665.00000	797	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		7.00000	2	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		760.00000	895	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		53.00000	27	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		356.00000	470	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		24.00000	9	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		528.00000	652	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		15.00000	5	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		618.00000	748	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		1.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,154.00000	1,293	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,303.00000	1,443	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			12.00000	4	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			665.00000	797	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			7.00000	2	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			760.00000	895	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,254.00000	1,393	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,453.00000	1,593	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,204.00000	1,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,005.00000	1,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,403.00000	1,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,353.00000	2,493	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,503.00000	2,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,853.00000	2,993	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,053.00000	3,193	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,153.00000	3,293	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,353.00000	3,493	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,453.00000	3,593	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,553.00000	3,693	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,653.00000	3,793	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,003.00000	3,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,203.00000	3,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,903.00000	3,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,003.00000	3,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,203.00000	3,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.80	Put			3,403.00000	3,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,603.00000	3,743	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,703.00000	3,843	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,903.00000	4,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,003.00000	4,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,103.00000	4,243	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,203.00000	4,343	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,403.00000	3,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,503.00000	3,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,903.00000	4,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,653.00000	2,793	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,703.00000	1,843	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,653.00000	2,793	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,753.00000	2,893	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,803.00000	2,943	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,147.00000	5,007	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,647.00000	3,507	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,147.00000	2,007	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			660.00000	524	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			13.00000	17	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,853.00000	3,993	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,353.00000	5,493	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,853.00000	6,993	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,497.00000	5,357	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	7.40	Call		3,997.00000	3,857	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,497.00000	2,357	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		998.00000	859	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		1.00000	2	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,003.00000	5,143	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,503.00000	6,643	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,597.00000	5,457	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,097.00000	3,957	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,597.00000	2,457	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,097.00000	958	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		1.00000	1	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,903.00000	5,043	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,403.00000	6,543	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		74.00000	36	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		278.00000	379	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		394.00000	257	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		47.00000	50	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		302.00000	174	18.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		55.00000	67	18.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		223.00000	122	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		76.00000	115	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		440.00000	302	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		44.00000	45	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		348.00000	215	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		51.00000	58	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		524.00000	392	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		28.00000	35	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		348.00000	215	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		51.00000	58	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		302.00000	174	18.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		55.00000	67	18.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		482.00000	349	23.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		35.00000	42	23.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.44170	11.58550		20.32	743,710.50	65	9,014.00
€ / R On 14/09/2009 Currency Future	11.60	Call		495.00000	428	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		510.00000	587	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Call			476.00000	411	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			540.00000	620	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			458.00000	396	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			572.00000	654	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			535.00000	464	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			450.00000	523	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			515.00000	446	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			479.00000	554	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			556.00000	484	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			421.00000	492	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			423.00000	366	21.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			638.00000	724	21.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			407.00000	352	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			672.00000	760	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			440.00000	380	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			605.00000	689	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			392.00000	334	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			707.00000	793	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			602.00000	524	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			367.00000	433	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			364.00000	301	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			778.00000	860	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			378.00000	317	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			742.00000	826	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			346.00000	286	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			811.00000	894	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			329.00000	271	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			844.00000	929	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			241.00000	194	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,055.00000	1,152	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			268.00000	217	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			982.00000	1,075	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			282.00000	230	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			947.00000	1,038	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			228.00000	183	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,092.00000	1,191	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			216.00000	172	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,130.00000	1,231	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			193.00000	153	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,207.00000	1,311	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			182.00000	144	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,247.00000	1,352	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			153.00000	120	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,368.00000	1,478	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			121.00000	93	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.00	Put			1,535.00000	1,651	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			94.00000	71	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,709.00000	1,829	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			100.00000	76	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,665.00000	1,784	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			100.00000	76	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,665.00000	1,784	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			64.00000	47	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,978.00000	2,105	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			60.00000	44	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,024.00000	2,152	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			68.00000	50	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,933.00000	2,059	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			73.00000	54	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,887.00000	2,012	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			78.00000	58	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,842.00000	1,966	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			78.00000	58	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,842.00000	1,966	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			88.00000	67	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,753.00000	1,875	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			49.00000	35	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,163.00000	2,294	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			40.00000	28	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,304.00000	2,437	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			37.00000	26	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,351.00000	2,485	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			56.00000	41	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,070.00000	2,199	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			83.00000	62	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,797.00000	1,920	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			83.00000	62	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,797.00000	1,920	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			73.00000	54	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,887.00000	2,012	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			114.00000	87	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,578.00000	1,695	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			46.00000	33	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,210.00000	2,341	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			52.00000	38	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,117.00000	2,246	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			37.00000	26	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,351.00000	2,485	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			34.00000	24	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,399.00000	2,533	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.00	Call			32.00000	23	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,447.00000	2,581	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			28.00000	19	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,542.00000	2,678	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			42.00000	31	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,257.00000	2,389	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			107.00000	81	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,621.00000	1,740	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			24.00000	17	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,639.00000	2,775	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			9.00000	6	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,273.00000	3,414	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			42.00000	31	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,257.00000	2,389	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			28.00000	19	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,542.00000	2,678	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			21.00000	14	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,735.00000	2,873	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			18.00000	12	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,832.00000	2,970	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			15.00000	10	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,930.00000	3,069	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			13.00000	9	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,028.00000	3,167	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			56.00000	41	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,070.00000	2,199	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			21.00000	14	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,735.00000	2,873	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			18.00000	12	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,832.00000	2,970	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			172.00000	135	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,287.00000	1,394	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			153.00000	120	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,368.00000	1,478	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			136.00000	105	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,451.00000	1,564	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			60.00000	44	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,024.00000	2,152	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			30.00000	21	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,494.00000	2,629	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			26.00000	18	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,590.00000	2,726	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			22.00000	15	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,687.00000	2,824	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			107.00000	81	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Put		1,621.00000	1,740	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		136.00000	105	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,451.00000	1,564	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		144.00000	112	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,409.00000	1,521	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		128.00000	99	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,493.00000	1,607	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		40.00000	28	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,304.00000	2,437	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		114.00000	87	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,578.00000	1,695	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		52.00000	38	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,117.00000	2,246	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		162.00000	127	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,327.00000	1,436	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		193.00000	153	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,207.00000	1,311	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		254.00000	205	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,018.00000	1,113	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		204.00000	162	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,169.00000	1,271	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		313.00000	256	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		878.00000	965	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		254.00000	205	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,018.00000	1,113	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		144.00000	112	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,409.00000	1,521	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		329.00000	271	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		844.00000	929	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		297.00000	243	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		912.00000	1,001	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		313.00000	256	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		878.00000	965	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		182.00000	144	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,247.00000	1,352	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,186.00000	5,042	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,686.00000	3,542	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,193.00000	2,051	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	10	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		878.00000	768	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		192.00000	226	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	2	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,818.00000	3,961	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.90	Call			0.00000	0	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,315.00000	5,458	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,815.00000	6,958	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,486.00000	5,342	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			3,986.00000	3,842	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,489.00000	2,346	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	4	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,104.00000	983	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			118.00000	141	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			6.00000	4	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,520.00000	3,662	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			0.00000	0	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			5,015.00000	5,159	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,515.00000	6,658	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,636.00000	5,492	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,136.00000	3,992	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,637.00000	2,494	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	2	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,226.00000	1,100	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			90.00000	109	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			8.00000	5	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,372.00000	3,513	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			1.00000	0	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,865.00000	5,009	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,365.00000	6,508	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			653.00000	568	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			317.00000	377	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			743.00000	644	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			257.00000	302	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			680.00000	592	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			294.00000	351	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			627.00000	546	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			341.00000	404	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			578.00000	504	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			393.00000	462	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			578.00000	504	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			393.00000	462	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			392.00000	334	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.90	Put		707.00000	793	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		495.00000	428	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		510.00000	587	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		711.00000	617	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		275.00000	326	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		602.00000	524	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		367.00000	433	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		407.00000	352	21.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		672.00000	760	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.61390	11.76060		20.46	58,069.50	5	2,978.00
€ / R On 14/12/2009 Currency Future	11.75	Call		709.00000	638	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		699.00000	774	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		690.00000	621	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		730.00000	807	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		672.00000	604	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		761.00000	840	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		730.00000	656	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		669.00000	742	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		558.00000	501	22.05	0.00	0	13,230.00
€ / R On 14/12/2009 Currency Future	12.20	Put		998.00000	1,087	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		172.00000	150	26.92	0.00	0	13,230.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,012.00000	3,137	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		751.00000	674	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		640.00000	711	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		620.00000	557	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		860.00000	943	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		654.00000	588	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		794.00000	874	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		604.00000	543	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		893.00000	979	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		588.00000	528	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		928.00000	1,015	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		637.00000	573	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		826.00000	909	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		795.00000	714	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		584.00000	650	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		573.00000	515	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		962.00000	1,051	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		544.00000	488	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,033.00000	1,125	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		467.00000	419	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,256.00000	1,355	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		491.00000	441	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,180.00000	1,277	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		504.00000	452	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 14/12/2009 Currency Future	12.40	Put		1,143.00000	1,238	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		444.00000	398	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,334.00000	1,435	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		434.00000	388	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,373.00000	1,474	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		423.00000	378	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,413.00000	1,515	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		413.00000	369	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,452.00000	1,555	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		374.00000	334	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,613.00000	1,720	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		339.00000	303	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,778.00000	1,889	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		308.00000	275	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,948.00000	2,061	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		323.00000	288	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,863.00000	1,975	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		316.00000	282	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,905.00000	2,018	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		316.00000	282	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,905.00000	2,018	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		275.00000	244	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,165.00000	2,280	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		269.00000	238	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,209.00000	2,324	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		281.00000	251	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,121.00000	2,237	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		288.00000	257	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,077.00000	2,193	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		295.00000	263	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,034.00000	2,149	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		288.00000	257	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,077.00000	2,193	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		301.00000	269	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,991.00000	2,105	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		250.00000	220	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,339.00000	2,456	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		331.00000	295	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,820.00000	1,931	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		152.00000	131	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,241.00000	3,367	27.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		263.00000	232	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,253.00000	2,368	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		238.00000	209	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,427.00000	2,545	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Call			226.00000	198	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,515.00000	2,634	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			215.00000	188	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,604.00000	2,725	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			204.00000	179	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,694.00000	2,815	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			323.00000	288	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,863.00000	1,975	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			308.00000	275	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,948.00000	2,061	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			257.00000	226	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,296.00000	2,412	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			244.00000	214	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,383.00000	2,500	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			232.00000	203	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,471.00000	2,590	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			365.00000	326	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,654.00000	1,762	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			347.00000	310	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,737.00000	1,846	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			275.00000	244	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,165.00000	2,280	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			347.00000	310	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,737.00000	1,846	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			250.00000	220	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,339.00000	2,456	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			356.00000	318	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,695.00000	1,804	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			257.00000	226	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,296.00000	2,412	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			244.00000	214	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,383.00000	2,500	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			220.00000	193	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,560.00000	2,679	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			226.00000	198	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,515.00000	2,634	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			383.00000	342	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,572.00000	1,678	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			392.00000	351	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,532.00000	1,637	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			356.00000	318	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,695.00000	1,804	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			281.00000	251	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,121.00000	2,237	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			392.00000	351	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Put		1,532.00000	1,637	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		402.00000	360	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,492.00000	1,596	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		365.00000	326	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,654.00000	1,762	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		479.00000	430	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,218.00000	1,316	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		455.00000	409	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,295.00000	1,395	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		517.00000	464	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,106.00000	1,200	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		444.00000	398	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,334.00000	1,435	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		530.00000	476	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,069.00000	1,162	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		504.00000	452	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,143.00000	1,238	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		455.00000	409	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,295.00000	1,395	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,315.00000	1,199	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		204.00000	235	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		997.00000	902	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		386.00000	438	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		168.00000	146	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,057.00000	3,183	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,466.00000	1,344	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		156.00000	180	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,114.00000	1,012	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		304.00000	348	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		842.00000	757	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		531.00000	593	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		160.00000	139	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,150.00000	3,275	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,253.00000	2,108	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		42.00000	44	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,054.00000	956	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		344.00000	392	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		106.00000	90	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,895.00000	4,026	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		40.00000	32	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,329.00000	5,468	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		14.00000	10	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,803.00000	6,947	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,545.00000	2,399	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		34.00000	36	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.75	Call			1,243.00000	1,134	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			232.00000	270	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			123.00000	106	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,613.00000	3,742	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			49.00000	39	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,038.00000	5,175	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			17.00000	13	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,506.00000	6,649	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			558.00000	501	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			998.00000	1,087	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,692.00000	2,546	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			31.00000	32	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,352.00000	1,233	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			191.00000	219	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			133.00000	115	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,473.00000	3,601	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			54.00000	44	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,893.00000	5,030	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			19.00000	15	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,358.00000	6,501	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,961.00000	3,823	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	9	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,986.00000	2,840	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			25.00000	26	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,014.00000	1,880	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			53.00000	66	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,210.00000	1,102	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			249.00000	288	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			156.00000	135	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,195.00000	3,321	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			92.00000	77	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,132.00000	4,263	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,061.00000	3,922	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			1.00000	8	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,082.00000	2,938	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			22.00000	24	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,107.00000	1,969	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			47.00000	55	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,279.00000	1,166	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			218.00000	252	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			164.00000	142	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,104.00000	3,229	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			98.00000	82	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,037.00000	4,168	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,111.00000	3,972	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	8	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,129.00000	2,987	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		19.00000	24	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,156.00000	2,014	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		45.00000	50	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		100.00000	85	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,990.00000	4,121	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,862.00000	3,724	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	10	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,888.00000	2,742	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		27.00000	28	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,925.00000	1,792	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		64.00000	78	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,146.00000	1,042	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		285.00000	328	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		148.00000	128	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,287.00000	3,414	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		87.00000	71	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,226.00000	4,358	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,763.00000	3,625	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		2.00000	12	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,790.00000	2,644	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		29.00000	30	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,837.00000	1,706	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		77.00000	92	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,084.00000	984	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		323.00000	370	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		140.00000	121	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,380.00000	3,507	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		81.00000	67	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,320.00000	4,453	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,664.00000	3,527	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		3.00000	13	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,751.00000	1,622	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		91.00000	108	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,025.00000	929	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		365.00000	415	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		76.00000	62	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,415.00000	4,548	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,713.00000	3,576	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		2.00000	12	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,741.00000	2,595	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		30.00000	31	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,794.00000	1,664	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		83.00000	100	18.28	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 14/12/2009 Currency Future	15.05	Call		137.00000	118	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,426.00000	3,554	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		78.00000	64	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,368.00000	4,501	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,912.00000	3,774	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	10	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,937.00000	2,791	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		26.00000	27	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,969.00000	1,836	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		59.00000	72	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,177.00000	1,072	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		267.00000	308	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		89.00000	74	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,179.00000	4,310	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		0.00000	3,873	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	9	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		0.00000	2,889	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	25	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		0.00000	1,924	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		0.00000	60	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		0.00000	79	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		0.00000	4,215	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.78650	11.93650		20.74	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.95	Call		0.00000	798	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		0.00000	961	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		853.00000	781	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		917.00000	994	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		835.00000	764	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		949.00000	1,028	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		910.00000	833	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		824.00000	896	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		891.00000	815	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		854.00000	929	20.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		930.00000	851	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		794.00000	865	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		801.00000	733	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,014.00000	1,096	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		784.00000	718	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,048.00000	1,131	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		818.00000	748	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		981.00000	1,062	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		768.00000	703	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,082.00000	1,166	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,711.00000	3,562	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	25	22.13	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 15/03/2010 Currency Future	9.25	Call			2,740.00000	2,595	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			53.00000	58	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,854.00000	1,723	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			167.00000	187	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,184.00000	1,089	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			498.00000	552	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			519.00000	475	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,833.00000	1,939	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			364.00000	330	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,677.00000	2,793	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			253.00000	228	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,567.00000	3,692	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			171.00000	150	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,485.00000	4,613	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,760.00000	3,611	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			24.00000	25	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,787.00000	2,642	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			51.00000	55	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,893.00000	1,762	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			157.00000	175	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,211.00000	1,113	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			474.00000	527	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			529.00000	484	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,793.00000	1,897	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			371.00000	336	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,634.00000	2,750	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			258.00000	233	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,522.00000	3,646	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			175.00000	154	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,439.00000	4,567	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,859.00000	3,709	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			23.00000	23	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,882.00000	2,736	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			45.00000	50	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,974.00000	1,840	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			137.00000	154	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,266.00000	1,165	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			429.00000	479	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			549.00000	502	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,713.00000	1,816	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			385.00000	349	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,548.00000	2,663	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			268.00000	241	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,431.00000	3,555	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			184.00000	162	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.10	Put		4,348.00000	4,475	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,908.00000	3,759	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		22.00000	22	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,929.00000	2,784	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		43.00000	47	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		2,015.00000	1,880	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		128.00000	144	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,294.00000	1,192	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		407.00000	455	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		560.00000	512	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,673.00000	1,775	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		392.00000	356	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,506.00000	2,619	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		273.00000	246	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,386.00000	3,509	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		189.00000	166	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,302.00000	4,429	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,810.00000	3,660	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		23.00000	24	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,834.00000	2,689	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		48.00000	52	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,933.00000	1,801	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		147.00000	164	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,238.00000	1,139	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		451.00000	502	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		539.00000	493	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,752.00000	1,856	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		378.00000	342	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,591.00000	2,706	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		263.00000	237	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,476.00000	3,600	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		180.00000	158	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,393.00000	4,521	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,055.00000	3,907	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		19.00000	20	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,074.00000	2,927	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		37.00000	40	19.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,142.00000	2,003	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		106.00000	116	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,385.00000	1,275	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		348.00000	389	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		592.00000	542	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,556.00000	1,655	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		414.00000	377	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,378.00000	2,490	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.90	Call			288.00000	260	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,251.00000	3,373	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			202.00000	179	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,165.00000	4,292	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,152.00000	4,005	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			16.00000	19	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,171.00000	3,023	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			35.00000	36	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,232.00000	2,087	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			96.00000	100	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,451.00000	1,334	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			315.00000	348	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			616.00000	563	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,479.00000	1,577	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			428.00000	392	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,292.00000	2,405	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			298.00000	270	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,162.00000	3,283	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			209.00000	188	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,072.00000	4,201	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,104.00000	3,956	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			17.00000	19	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,122.00000	2,975	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			36.00000	38	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,187.00000	2,045	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			101.00000	108	17.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,418.00000	1,305	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			331.00000	368	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			604.00000	553	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,517.00000	1,616	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			421.00000	384	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,335.00000	2,448	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			293.00000	265	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,206.00000	3,328	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			205.00000	183	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,119.00000	4,247	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,958.00000	3,808	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			21.00000	21	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,977.00000	2,831	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			40.00000	45	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,056.00000	1,921	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			120.00000	134	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,323.00000	1,219	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			386.00000	432	19.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			570.00000	522	23.38	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 15/03/2010 Currency Future	13.00	Put			1,634.00000	1,735	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			400.00000	363	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,463.00000	2,576	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			278.00000	250	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,341.00000	3,464	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			194.00000	170	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,257.00000	4,383	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			0.00000	3,857	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			0.00000	21	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			0.00000	2,879	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			0.00000	42	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			0.00000	1,962	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			0.00000	125	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			0.00000	1,247	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			0.00000	410	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			0.00000	532	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			0.00000	1,695	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			0.00000	370	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			0.00000	2,533	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			0.00000	255	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			0.00000	3,419	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	174	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			0.00000	4,338	27.81	0.00	0	0.00
AL12 On 06/08/2009 Index Future			316.04800		319.81700		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.20600		245.40700		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future			277.18700		278.40300		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future			309.64100		311.76300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			288.90200		290.27200		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future			293.93300		295.32700		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future			299.08000		301.11700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			124.23200		124.60900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			126.42000		126.80300		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			128.69000		129.08000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			290.81600		292.15200		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi			295.88100		297.23900		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			301.19400		302.57600		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
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.69400		7.69100		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.88400		8.82800		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.49800		8.43800		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.92900		8.87100		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.96500		8.90300		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.03700		8.98100		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.00600		8.94400		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.06200		7.03900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.91100		6.91300		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.10800		7.10000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.52400		7.52200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.96000		7.94500		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.26100		8.27600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.76300		7.75500		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			8.00300		7.98900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.27900		8.25500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.66100		8.59300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.79800		8.73100		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.94400		8.87800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.85300		8.79300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.91000		8.84600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.97300		8.90200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.25700		8.24500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.64100		7.59600		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
JROD On 31/08/2009 jRod			7.32300		7.25300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.78900		7.75400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.45300		7.43300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.27400		7.27400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.62400		7.63300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			278.33100		279.89800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			283.23300		284.82700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			288.31900		289.94100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.93200		6.84900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,979.00000	2,894	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	12	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,225.00000	3,140	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	7	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			1,253.00000	1,252	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			32.00000	31	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.47500		8.39200		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,943.00000	4,564	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			421.00000	490	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.56900		8.48200		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			896.00000	790	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,122.00000	6,465	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.66900		8.57600		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,649.00000	1,501	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,834.00000	6,146	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.75500		8.65700		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,995.00000	1,786	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,743.00000	2,998	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			9.01200		8.92000		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,899.00000	3,403	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,131.00000	3,518	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			175.00000	129	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,217.00000	16,053	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.06200		8.96800		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,595.00000	5,115	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,291.00000	5,701	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,445.00000	4,029	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,550.00000	7,024	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,381.00000	1,201	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,932.00000	14,643	17.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.50	Call			950.00000	816	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,330.00000	17,087	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.11500		9.01800		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,703.00000	3,377	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,280.00000	11,860	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.16700		9.06700		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,932.00000	1,531	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,556.00000	3,076	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.57500		8.50300		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,555.00000	3,304	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			432.00000	487	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.65200		8.57600		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			647.00000	578	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,168.00000	5,410	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.74000		8.65900		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			957.00000	875	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,620.00000	5,855	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.82900		8.74300		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,565.00000	1,426	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,477.00000	2,658	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.03600		8.95400		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,933.00000	2,638	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,315.00000	1,472	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.11300		9.02800		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			499.00000	435	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,197.00000	9,589	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.19900		9.11000		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,809.00000	1,659	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,729.00000	7,044	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.28100		9.18700		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,413.00000	1,216	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,371.00000	2,651	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.04200		8.96100		13.59	283.90	3	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			3,160.00000	2,844	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,446.00000	1,615	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.11000		9.02600		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			548.00000	478	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,091.00000	10,513	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.18400		9.09600		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,014.00000	1,849	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,345.00000	7,683	13.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/05/2010 Bond Future			9.25800		9.16600		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,420.00000	1,208	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,357.00000	2,659	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.57300		8.51100		7.55	0.00	0	1,897.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,939.00000	2,758	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			364.00000	402	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			42.00000	33	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,581.00000	5,792	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.65800		8.59200		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			520.00000	471	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,290.00000	4,463	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.75900		8.68800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			756.00000	699	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,643.00000	4,812	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.87000		8.79300		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,820.00000	1,704	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,950.00000	2,065	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.14200		9.06100		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,872.00000	2,570	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,726.00000	1,917	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.20600		9.12200		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			511.00000	445	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,001.00000	11,438	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.27600		9.18900		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,028.00000	1,862	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,793.00000	8,138	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.34800		9.25700		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,696.00000	1,441	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,736.00000	2,005	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.24300		9.16600		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,585.00000	2,312	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,063.00000	2,268	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.30700		9.23000		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			651.00000	576	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,431.00000	10,826	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.38700		9.30900		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,366.00000	2,199	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,437.00000	7,738	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.47800		9.39900		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,191.00000	1,003	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,078.00000	2,355	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
R209 On 06/08/2009 Bond Future			8.57800		8.48700		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,144.00000	3,651	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,969.00000	2,241	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,289.00000	1,058	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,600.00000	6,133	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.60700		8.51400		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,653.00000	10,016	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,311.00000	1,449	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			976.00000	839	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,937.00000	13,575	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			640.00000	542	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,317.00000	15,995	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.63800		8.54200		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,285.00000	2,055	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,870.00000	12,436	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,630.00000	11,988	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,872.00000	2,027	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.66500		8.56700		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,210.00000	880	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,771.00000	2,248	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.05700		288.38000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.11200		293.45800		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			297.35700		298.72700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.42500		6.43200		19.31	0.00	0	9,504.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			69.00000	60	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			87.00000	85	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			40.00000	32	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			158.00000	157	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			29.00000	24	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			197.00000	199	23.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			69.00000	60	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			87.00000	85	20.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			92.00000	82	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			60.00000	57	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			120.00000	114	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			38.00000	39	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			52.00000	44	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			120.00000	119	21.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			40.00000	32	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			158.00000	157	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			92.00000	82	19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.40	Put		60.00000	57	19.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		205.00000	197	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		23.00000	22	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		251.00000	244	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		19.00000	19	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		297.00000	289	27.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		15.00000	14	27.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		21.00000	18	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		239.00000	243	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		21.00000	18	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		239.00000	243	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		17.00000	14	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		285.00000	289	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		15.00000	13	28.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		333.00000	338	28.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		13.00000	12	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		381.00000	387	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		13.00000	12	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		381.00000	387	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		9.00000	6	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		477.00000	481	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		12.00000	8	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		430.00000	433	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		17.00000	14	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		285.00000	289	26.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		6.00000	4	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		524.00000	529	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		6.00000	4	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		524.00000	529	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		9.00000	6	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		477.00000	481	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		12.00000	8	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		430.00000	433	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		3.00000	1	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		621.00000	626	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		4.00000	2	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		572.00000	577	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		2.00000	1	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		670.00000	676	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		1.00000	1	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		719.00000	726	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		3.00000	1	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		621.00000	626	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		1.00000	1	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		719.00000	726	30.77	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	7.80	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,368.00000	1,375	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,468.00000	1,475	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,168.00000	1,175	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			968.00000	975	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			818.00000	825	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			769.00000	775	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			162.00000	151	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			30.00000	26	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			1.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			769.00000	775	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			868.00000	875	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			968.00000	975	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,068.00000	1,075	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			918.00000	925	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,018.00000	1,025	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			438.00000	431	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			6.00000	6	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			344.00000	336	28.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			12.00000	11	28.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			251.00000	244	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			19.00000	19	25.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			162.00000	151	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			30.00000	26	20.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			392.00000	383	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			10.00000	8	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			297.00000	289	27.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			15.00000	14	27.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,118.00000	1,125	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,218.00000	1,225	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			868.00000	875	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	30.77	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	7.70	Put			1,268.00000	1,275	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,268.00000	1,275	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,368.00000	1,375	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,468.00000	1,475	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,568.00000	1,575	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,668.00000	1,675	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,768.00000	1,775	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,868.00000	1,875	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,768.00000	1,775	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,118.00000	1,125	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,782.00000	5,775	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,282.00000	4,275	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,782.00000	2,775	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,282.00000	1,275	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,718.00000	1,725	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,218.00000	3,225	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,718.00000	4,725	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,218.00000	6,225	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,932.00000	5,925	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,432.00000	4,425	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,932.00000	2,925	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,432.00000	1,425	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,068.00000	3,075	30.77	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	11.00	Call		0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,568.00000	4,575	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,068.00000	6,075	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,032.00000	6,025	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,532.00000	4,525	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,032.00000	3,025	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,532.00000	1,525	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,968.00000	2,975	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,468.00000	4,475	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,968.00000	5,975	30.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		682.00000	675	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		583.00000	576	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		1.00000	1	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		486.00000	479	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		4.00000	4	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		392.00000	383	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		10.00000	8	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		633.00000	626	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		1.00000	1	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		534.00000	527	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		2.00000	2	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		486.00000	479	31.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		4.00000	4	31.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49170	6.49940		20.17	0.00	0	76,139.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		276.00000	271	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		276.00000	279	20.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		239.00000	234	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		340.00000	343	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		223.00000	219	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		373.00000	377	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		257.00000	252	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		307.00000	310	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		318.00000	312	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		218.00000	221	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		257.00000	252	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		307.00000	310	20.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.65	Call		223.00000	219	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		373.00000	377	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		318.00000	312	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		218.00000	221	19.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		296.00000	291	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		247.00000	249	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		342.00000	336	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		193.00000	195	19.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		397.00000	391	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		147.00000	149	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		427.00000	421	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		128.00000	129	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		194.00000	190	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		445.00000	449	21.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		208.00000	204	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		409.00000	412	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		208.00000	204	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		409.00000	412	21.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		182.00000	178	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		482.00000	486	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		182.00000	178	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		482.00000	486	22.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		160.00000	156	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		560.00000	565	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		133.00000	130	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		633.00000	638	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		160.00000	156	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		560.00000	565	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		170.00000	167	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		521.00000	525	22.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		146.00000	143	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		596.00000	601	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		121.00000	118	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		671.00000	676	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		146.00000	143	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		596.00000	601	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		121.00000	118	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		671.00000	676	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		99.00000	97	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		750.00000	755	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		110.00000	107	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		710.00000	715	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		110.00000	107	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		710.00000	715	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		90.00000	88	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Put		791.00000	796	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		73.00000	71	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		874.00000	880	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		296.00000	291	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		247.00000	249	19.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		99.00000	97	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		750.00000	755	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		81.00000	79	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		832.00000	837	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		73.00000	71	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		874.00000	880	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		59.00000	58	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		960.00000	966	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		90.00000	88	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		791.00000	796	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		59.00000	58	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		960.00000	966	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		48.00000	46	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,048.00000	1,055	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		66.00000	64	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		917.00000	923	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		53.00000	52	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,004.00000	1,010	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		43.00000	41	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,093.00000	1,100	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		368.00000	362	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		169.00000	170	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		427.00000	421	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		128.00000	129	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,749.00000	5,742	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,249.00000	4,242	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,749.00000	2,742	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,252.00000	1,245	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	3	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		8.00000	7	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,758.00000	1,766	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,251.00000	3,258	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,751.00000	4,758	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,251.00000	6,258	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,949.00000	5,942	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,449.00000	4,442	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,949.00000	2,942	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,450.00000	1,443	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		13.00000	12	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,564.00000	1,571	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,051.00000	3,058	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,551.00000	4,558	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,051.00000	6,058	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,999.00000	5,992	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,499.00000	4,492	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,999.00000	2,992	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,500.00000	1,492	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		15.00000	14	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,515.00000	1,522	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,001.00000	3,008	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,501.00000	4,508	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,001.00000	6,008	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		532.00000	525	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		83.00000	83	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		461.00000	454	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		111.00000	112	18.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		736.00000	728	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		36.00000	36	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		651.00000	643	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		51.00000	52	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		571.00000	563	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		71.00000	72	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		495.00000	488	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		96.00000	97	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		693.00000	685	18.49	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 14/09/2009 Currency Future	5.85	Put		43.00000	44	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		610.00000	603	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		61.00000	61	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		368.00000	362	18.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		169.00000	170	18.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.55360	6.56090		20.30	0.00	0	187.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		391.00000	386	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		380.00000	383	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		337.00000	333	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		476.00000	480	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		337.00000	333	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		476.00000	480	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		372.00000	368	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		411.00000	414	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		391.00000	386	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		380.00000	383	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		430.00000	426	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		319.00000	322	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	350	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		443.00000	446	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	350	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		443.00000	446	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		410.00000	405	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		349.00000	352	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		452.00000	447	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		291.00000	293	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		499.00000	494	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		238.00000	241	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		499.00000	494	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		238.00000	241	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		525.00000	520	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		215.00000	217	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		280.00000	276	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		619.00000	623	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		322.00000	318	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		511.00000	514	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		307.00000	303	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		546.00000	550	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		307.00000	303	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		546.00000	550	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		293.00000	289	21.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		582.00000	586	21.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		280.00000	276	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		619.00000	623	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		251.00000	248	22.24	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	7.00	Put		690.00000	695	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		221.00000	219	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		760.00000	765	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		194.00000	192	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		833.00000	838	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		170.00000	168	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		909.00000	914	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		452.00000	447	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		291.00000	293	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		474.00000	469	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		263.00000	266	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	264	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	661	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	233	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		725.00000	729	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		207.00000	205	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		797.00000	801	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		430.00000	426	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		319.00000	322	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	264	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	661	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		207.00000	205	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		797.00000	801	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		182.00000	179	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		871.00000	876	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	233	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		725.00000	729	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,711.00000	5,704	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,211.00000	4,204	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,711.00000	2,704	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,233.00000	1,226	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		22.00000	22	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		35.00000	35	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,825.00000	1,831	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,292.00000	3,299	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,789.00000	4,797	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,289.00000	6,296	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,961.00000	5,954	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.45	0.00	0	0.00

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	2.10	Call			4,461.00000	4,454	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,961.00000	2,954	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,470.00000	1,463	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			9.00000	9	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			53.00000	52	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,592.00000	1,598	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,043.00000	3,050	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,539.00000	4,547	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,039.00000	6,046	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,011.00000	6,004	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,511.00000	4,504	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,011.00000	3,004	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,518.00000	1,511	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			7.00000	7	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			57.00000	56	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,546.00000	1,553	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			4.00000	4	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,993.00000	3,001	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,489.00000	4,497	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,989.00000	5,996	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			617.00000	612	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			157.00000	158	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			554.00000	548	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			193.00000	195	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			762.00000	756	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			102.00000	103	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			688.00000	682	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			127.00000	128	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			584.00000	578	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			173.00000	174	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			554.00000	548	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			193.00000	195	18.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			652.00000	646	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			141.00000	142	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:								133,323,010.00	16,366	994,535.00

Grand Total: 133,323,010.00 16,366 994,535.00