



Daily MTM Report

Daily summary for 10/06/2009

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			14.37500	14.35000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.90500	6.93500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.39000	8.41000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.91000	8.94000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.48000	8.51000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.92000	8.96000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94000	8.98000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.48000	8.50000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01500	9.06000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.09100	9.13800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.48000	8.52000			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			8.06590	8.08980		23.65	259,980,088.80	32,232	266,086.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		63.00000	44	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		73.00000	78	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		31.00000	18	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		142.00000	153	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		92.00000	65	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		52.00000	49	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		126.00000	97	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		37.00000	31	24.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		15.00000	7	28.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		225.00000	242	28.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		10.00000	5	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		271.00000	289	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		5.00000	2	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		365.00000	386	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		3.00000	1	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		414.00000	435	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1.00000	0	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		561.00000	584	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1.00000	0	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		561.00000	584	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2.00000	1	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		463.00000	485	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		7.00000	3	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		317.00000	337	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		0.00000	0	39.62	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		711.00000	734	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		2.00000	1	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		463.00000	485	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		2.00000	1	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		512.00000	535	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1.00000	0	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		661.00000	684	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		0.00000	0	41.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		810.00000	834	41.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		0.00000	0	44.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		960.00000	984	44.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call		0.00000	0	47.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		1,060.00000	1,084	47.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		0.00000	0	48.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		1,110.00000	1,134	48.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		0.00000	0	49.20	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		1,160.00000	1,184	49.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		0.00000	0	50.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		1,210.00000	1,234	50.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		0.00000	0	43.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		910.00000	934	43.88	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		0.00000	0	48.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		1,110.00000	1,134	48.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		0.00000	0	63.02	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		2,110.00000	2,134	63.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		0.00000	0	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,460.00000	1,484	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		0.00000	0	56.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,560.00000	1,584	56.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		0.00000	0	59.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,810.00000	1,834	59.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		0.00000	0	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		1,660.00000	1,684	57.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		0.00000	0	65.31	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,310.00000	2,334	65.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		0.00000	0	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,460.00000	1,484	55.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		0.00000	0	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,510.00000	1,534	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		0.00000	0	56.73	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,560.00000	1,584	56.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		0.00000	0	59.02	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		1,760.00000	1,784	59.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		0.00000	0	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,510.00000	1,534	56.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		0.00000	0	58.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		1,710.00000	1,734	58.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		0.00000	0	61.88	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		2,010.00000	2,034	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		0.00000	0	62.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		2,060.00000	2,084	62.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		0.00000	0	69.98	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,710.00000	2,734	69.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		0.00000	0	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		2,010.00000	2,034	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		0.00000	0	63.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,110.00000	2,134	63.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	66.45	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,410.00000	2,434	66.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	64.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,260.00000	2,284	64.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	67.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,460.00000	2,484	67.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	79.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,910.00000	3,934	79.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,710.00000	4,734	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	68.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,610.00000	2,634	68.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	68.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,560.00000	2,584	68.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	67.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,510.00000	2,534	67.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	64.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,210.00000	2,234	64.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	61.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,960.00000	1,984	61.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	65.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,360.00000	2,384	65.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	63.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,160.00000	2,184	63.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	60.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,860.00000	1,884	60.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	60.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,910.00000	1,934	60.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	64.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,210.00000	2,234	64.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	64.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,260.00000	2,284	64.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	65.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,310.00000	2,334	65.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	68.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,560.00000	2,584	68.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	57.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,610.00000	1,634	57.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	61.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,960.00000	1,984	61.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	67.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,510.00000	2,534	67.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	67.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,460.00000	2,484	67.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	71.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,810.00000	2,834	71.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	72.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,960.00000	2,984	72.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	74.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,060.00000	3,084	74.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,760.00000	2,784	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	69.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,710.00000	2,734	69.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	71.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,860.00000	2,884	71.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	76.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,260.00000	3,284	76.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	79.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,560.00000	3,584	79.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	79.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,610.00000	3,634	79.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	79.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,760.00000	3,784	79.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	74.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,110.00000	3,134	74.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,760.00000	2,784	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			0.00000	0	54.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,410.00000	1,434	54.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	59.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,810.00000	1,834	59.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	58.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,710.00000	1,734	58.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,310.00000	1,334	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	0	42.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			860.00000	884	42.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			0.00000	0	42.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			860.00000	884	42.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1.00000	0	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			611.00000	634	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			5.00000	2	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			365.00000	386	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			0.00000	0	40.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			761.00000	784	40.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			22.00000	12	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			182.00000	196	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			15.00000	7	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.30	Put			225.00000	242	28.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			0.00000	0	41.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			810.00000	834	41.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			0.00000	0	46.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,010.00000	1,034	46.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			45.00000	29	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			105.00000	113	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			7.00000	3	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			317.00000	337	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2.00000	1	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			512.00000	535	35.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1.00000	0	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			611.00000	634	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			0.00000	0	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			711.00000	734	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			0.00000	0	46.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,010.00000	1,034	46.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	50.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,210.00000	1,234	50.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	57.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,610.00000	1,634	57.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,310.00000	1,334	52.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	62.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,060.00000	2,084	62.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	69.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,660.00000	2,684	69.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	74.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,060.00000	3,084	74.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	75.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,160.00000	3,184	75.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	72.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,910.00000	2,934	72.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	73.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,010.00000	3,034	73.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	71.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,810.00000	2,834	71.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	73.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,010.00000	3,034	73.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	75.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,210.00000	3,234	75.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	77.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,310.00000	3,334	77.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	78.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,410.00000	3,434	78.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	78.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,510.00000	3,534	78.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	77.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,360.00000	3,384	77.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	78.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,460.00000	3,484	78.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	79.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,660.00000	3,684	79.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	79.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,860.00000	3,884	79.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	79.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,960.00000	3,984	79.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	80.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,060.00000	4,084	80.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	80.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,160.00000	4,184	80.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	79.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,710.00000	3,734	79.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	79.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,810.00000	3,834	79.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	79.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,010.00000	4,034	79.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	78.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,460.00000	3,484	78.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	79.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,960.00000	3,984	79.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	75.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,210.00000	3,234	75.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	77.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,310.00000	3,334	77.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	72.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,960.00000	2,984	72.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	76.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,260.00000	3,284	76.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	60.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,860.00000	1,884	60.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	59.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,760.00000	1,784	59.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	51.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,260.00000	1,284	51.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	53.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,360.00000	1,384	53.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	53.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,360.00000	1,384	53.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	51.33	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 12/06/2009 Currency Future	9.35	Put			1,260.00000	1,284	51.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,790.00000	4,766	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,290.00000	3,266	35.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	35.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,790.00000	1,766	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			297.00000	270	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			8.00000	4	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	80.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,210.00000	4,234	80.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,710.00000	5,734	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,210.00000	7,234	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,040.00000	5,016	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,540.00000	3,516	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,040.00000	2,016	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			541.00000	516	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			1.00000	0	33.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,460.00000	5,484	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,960.00000	6,984	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,340.00000	3,316	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,340.00000	2,316	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,340.00000	1,316	41.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	41.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			345.00000	318	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			5.00000	2	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,660.00000	4,684	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,490.00000	3,466	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,490.00000	2,466	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,490.00000	1,466	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	39.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			491.00000	466	32.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			1.00000	0	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,510.00000	4,534	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,540.00000	2,516	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,540.00000	1,516	39.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	39.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,460.00000	4,484	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	79.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,810.00000	3,834	79.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,810.00000	4,834	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,640.00000	3,616	36.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	36.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,640.00000	2,616	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,640.00000	1,616	38.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	38.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			640.00000	616	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,860.00000	4,884	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,960.00000	4,984	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,440.00000	3,416	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,440.00000	2,416	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,440.00000	1,416	40.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	40.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			442.00000	417	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			2.00000	1	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,060.00000	5,084	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,010.00000	5,034	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,590.00000	3,566	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,590.00000	2,566	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,590.00000	1,566	38.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	38.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			590.00000	566	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			1.00000	0	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	80.86	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 12/06/2009 Currency Future	13.00	Put			4,910.00000	4,934	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,740.00000	3,716	37.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	37.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,740.00000	2,716	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,740.00000	1,716	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			740.00000	716	37.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			0.00000	0	37.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,760.00000	4,784	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,790.00000	3,766	37.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	37.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,790.00000	2,766	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			790.00000	766	38.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	38.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	79.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,710.00000	3,734	79.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,890.00000	3,866	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,890.00000	2,866	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,890.00000	1,866	35.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	35.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			890.00000	866	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,610.00000	4,634	80.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,990.00000	3,966	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,990.00000	2,966	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,990.00000	1,966	35.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	35.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			990.00000	966	42.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			0.00000	0	42.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,090.00000	4,066	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,090.00000	3,066	34.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	34.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,090.00000	2,066	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			1,090.00000	1,066	43.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			0.00000	0	43.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	80.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,410.00000	4,434	80.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		4,040.00000	4,016	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	38.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		3,040.00000	3,016	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		1,040.00000	1,016	43.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		0.00000	0	43.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		92.00000	65	23.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		52.00000	49	23.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.20300	8.22930		22.81	301,665,325.00	36,775	95,820.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		385.00000	365	23.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		406.00000	412	23.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		348.00000	329	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		469.00000	476	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		405.00000	384	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		375.00000	381	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		300.00000	283	24.30	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		571.00000	580	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		427.00000	406	22.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		348.00000	353	22.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,035.00000	1,008	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		56.00000	55	21.32	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		501.00000	478	22.19	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		272.00000	275	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		236.00000	222	25.55	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		757.00000	769	25.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		366.00000	347	23.30	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		437.00000	444	23.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		315.00000	298	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		536.00000	545	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		272.00000	257	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		643.00000	654	24.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		260.00000	244	25.05	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		680.00000	691	25.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		753.00000	726	21.28	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		124.00000	123	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		225.00000	212	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		796.00000	809	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		247.00000	233	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		718.00000	730	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		286.00000	269	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		607.00000	616	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		205.00000	193	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		876.00000	890	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 14/09/2009 Currency Future	9.05	Call			179.00000	168	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,000.00000	1,015	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			157.00000	147	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,128.00000	1,144	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			143.00000	134	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,214.00000	1,231	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			131.00000	123	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,302.00000	1,320	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			137.00000	128	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,258.00000	1,275	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			106.00000	99	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,526.00000	1,546	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			58.00000	54	32.59	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,229.00000	2,251	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			93.00000	87	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,664.00000	1,684	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			76.00000	71	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,897.00000	1,918	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			89.00000	84	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,710.00000	1,731	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			101.00000	95	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,572.00000	1,592	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			97.00000	91	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,618.00000	1,638	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			86.00000	80	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,757.00000	1,777	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			86.00000	80	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,757.00000	1,777	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			66.00000	61	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,086.00000	2,108	32.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			63.00000	59	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,134.00000	2,156	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			60.00000	56	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,181.00000	2,203	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			60.00000	56	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,181.00000	2,203	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			54.00000	50	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,324.00000	2,347	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			46.00000	43	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,517.00000	2,540	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			38.00000	35	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,759.00000	2,782	34.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			5.00000	5	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,776.00000	4,802	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			41.00000	38	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,662.00000	2,685	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			43.00000	40	33.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,613.00000	2,637	33.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			44.00000	41	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,565.00000	2,588	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			56.00000	52	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,276.00000	2,299	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			68.00000	64	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,039.00000	2,061	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			50.00000	46	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,420.00000	2,443	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			48.00000	44	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,469.00000	2,491	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			74.00000	69	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,944.00000	1,966	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			83.00000	77	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,803.00000	1,824	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			71.00000	66	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,992.00000	2,013	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			52.00000	48	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,372.00000	2,395	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			50.00000	46	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,420.00000	2,443	33.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			41.00000	38	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,662.00000	2,685	34.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			52.00000	48	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,372.00000	2,395	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			63.00000	59	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,134.00000	2,156	32.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			68.00000	64	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,039.00000	2,061	31.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			79.00000	74	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,850.00000	1,871	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			30.00000	27	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,100.00000	3,124	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			110.00000	103	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,481.00000	1,500	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			101.00000	95	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,572.00000	1,592	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			93.00000	87	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,664.00000	1,684	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			58.00000	54	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,229.00000	2,251	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			115.00000	107	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,436.00000	1,454	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.65	Call			106.00000	99	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,526.00000	1,546	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			120.00000	112	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,391.00000	1,409	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			74.00000	69	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,944.00000	1,966	31.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			40.00000	37	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,710.00000	2,734	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			37.00000	34	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,808.00000	2,831	34.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			71.00000	66	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,992.00000	2,013	31.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			36.00000	33	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,856.00000	2,880	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			33.00000	31	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,954.00000	2,978	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			43.00000	40	33.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,613.00000	2,637	33.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			36.00000	33	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,856.00000	2,880	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			31.00000	28	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,052.00000	3,075	35.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			40.00000	37	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,710.00000	2,734	34.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			35.00000	32	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,905.00000	2,929	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			76.00000	71	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,897.00000	1,918	31.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			35.00000	32	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,905.00000	2,929	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			32.00000	30	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,003.00000	3,027	35.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			48.00000	44	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,469.00000	2,491	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			33.00000	31	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,954.00000	2,978	35.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			28.00000	26	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,149.00000	3,173	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			164.00000	154	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,085.00000	1,101	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			125.00000	117	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,346.00000	1,364	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			115.00000	107	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,436.00000	1,454	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			171.00000	161	27.29	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 14/09/2009 Currency Future	9.10	Put			1,042.00000	1,058	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			131.00000	123	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,302.00000	1,320	28.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			150.00000	141	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,171.00000	1,188	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			125.00000	117	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,346.00000	1,364	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			89.00000	84	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,710.00000	1,731	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			83.00000	77	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,803.00000	1,824	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			157.00000	147	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,128.00000	1,144	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			110.00000	103	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,481.00000	1,500	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			179.00000	168	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,000.00000	1,015	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			187.00000	176	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			958.00000	973	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			171.00000	161	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,042.00000	1,058	27.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,829.00000	4,803	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,329.00000	3,303	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,839.00000	1,813	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			10.00000	10	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			556.00000	532	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			227.00000	229	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			11.00000	9	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,182.00000	4,206	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,673.00000	5,699	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,171.00000	7,197	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,029.00000	5,003	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,529.00000	3,503	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,037.00000	2,010	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			7.00000	7	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			680.00000	654	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			151.00000	151	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			14.00000	12	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,984.00000	4,009	36.72	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	13.70	Call			2.00000	2	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,473.00000	5,499	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,971.00000	6,997	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,079.00000	5,053	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,579.00000	3,553	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,086.00000	2,059	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			6.00000	6	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			716.00000	689	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			137.00000	136	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			14.00000	12	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,935.00000	3,959	36.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			3.00000	2	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,423.00000	5,449	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,921.00000	6,947	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			215.00000	202	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			836.00000	849	26.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			196.00000	184	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			917.00000	931	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			137.00000	128	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,258.00000	1,275	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,354.00000	1,327	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			24.00000	24	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			909.00000	882	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			80.00000	79	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			331.00000	313	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			502.00000	510	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,544.00000	1,517	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			15.00000	14	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,079.00000	1,051	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			49.00000	48	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,593.00000	1,566	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			14.00000	13	23.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,123.00000	1,096	21.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			44.00000	43	21.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,642.00000	1,616	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			13.00000	13	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,169.00000	1,141	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			39.00000	38	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			451.00000	429	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			322.00000	326	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			23.00000	20	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,393.00000	3,417	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		9.00000	7	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,379.00000	4,404	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		247.00000	233	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		718.00000	730	25.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		21.00000	19	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,492.00000	3,516	35.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		8.00000	7	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,478.00000	4,504	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,496.00000	1,469	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		17.00000	16	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		648.00000	622	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		168.00000	169	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		20.00000	18	36.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,541.00000	3,565	36.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		7.00000	6	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,528.00000	4,553	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,448.00000	1,422	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		19.00000	19	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		993.00000	965	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		63.00000	62	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		616.00000	590	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		187.00000	187	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		19.00000	17	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,590.00000	3,614	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		7.00000	6	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,578.00000	4,603	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		22.00000	20	35.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,442.00000	3,467	35.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		8.00000	7	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,429.00000	4,454	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,740.00000	1,714	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		11.00000	11	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,260.00000	1,233	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		31.00000	30	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		829.00000	802	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		100.00000	99	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		25.00000	22	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,295.00000	3,319	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		10.00000	8	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,280.00000	4,305	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,790.00000	1,763	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		10.00000	10	24.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,307.00000	1,280	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		28.00000	27	22.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.45	Call			869.00000	842	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			90.00000	89	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			528.00000	504	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			249.00000	251	22.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			315.00000	298	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			536.00000	545	24.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			26.00000	24	35.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,247.00000	3,271	35.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			10.00000	9	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,231.00000	4,256	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,938.00000	1,911	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			9.00000	8	25.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			12.00000	11	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,083.00000	4,108	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,987.00000	1,961	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			8.00000	8	26.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			13.00000	11	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,034.00000	4,058	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			1,888.00000	1,862	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			9.00000	9	25.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			1,401.00000	1,374	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			22.00000	21	22.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			951.00000	923	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			71.00000	70	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			586.00000	561	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			206.00000	208	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			12.00000	10	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			4,132.00000	4,157	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.32750		8.35590		23.03	29,562,625.00	3,550	24,425.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			561.00000	541	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			555.00000	563	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			524.00000	504	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			618.00000	627	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			150.00000	143	30.41	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,345.00000	2,366	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			62.00000	58	34.24	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,007.00000	4,031	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			43.00000	40	35.16	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,687.00000	4,713	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			583.00000	560	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			527.00000	532	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			215.00000	205	28.58	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,760.00000	1,778	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			561.00000	541	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			555.00000	563	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.50	Call			269.00000	258	27.25	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,413.00000	1,430	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			605.00000	582	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			499.00000	504	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			583.00000	560	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			527.00000	532	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			524.00000	504	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			618.00000	627	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			490.00000	471	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			684.00000	693	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			474.00000	455	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			718.00000	728	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			474.00000	455	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			718.00000	728	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			429.00000	411	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			823.00000	834	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			458.00000	440	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			752.00000	762	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,104.00000	1,078	21.30	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			148.00000	150	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			389.00000	373	25.14	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			933.00000	945	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			376.00000	361	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			971.00000	983	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			389.00000	373	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			933.00000	945	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			402.00000	385	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			896.00000	908	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			443.00000	425	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			787.00000	798	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			415.00000	398	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			859.00000	871	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			365.00000	349	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,009.00000	1,022	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			332.00000	318	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,126.00000	1,140	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			303.00000	290	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,247.00000	1,262	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			286.00000	273	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,330.00000	1,346	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			277.00000	265	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,371.00000	1,388	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			303.00000	290	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,247.00000	1,262	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			262.00000	250	27.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,456.00000	1,473	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		322.00000	308	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,166.00000	1,181	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		277.00000	265	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,371.00000	1,388	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		228.00000	218	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,672.00000	1,690	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		187.00000	178	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,981.00000	2,000	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		203.00000	194	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,847.00000	1,866	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		222.00000	211	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,716.00000	1,734	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		222.00000	211	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,716.00000	1,734	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		198.00000	188	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,892.00000	1,911	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		167.00000	159	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,161.00000	2,182	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		159.00000	151	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,253.00000	2,273	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		154.00000	147	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,299.00000	2,319	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		147.00000	140	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,391.00000	2,412	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		133.00000	126	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,577.00000	2,599	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		117.00000	111	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,811.00000	2,833	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		120.00000	114	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,764.00000	2,786	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		126.00000	120	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,670.00000	2,692	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		172.00000	164	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,116.00000	2,136	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		163.00000	155	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,207.00000	2,227	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		143.00000	136	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,437.00000	2,458	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		136.00000	129	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,530.00000	2,552	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		133.00000	126	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,577.00000	2,599	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		182.00000	173	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,026.00000	2,045	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			192.00000	183	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,936.00000	1,955	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			150.00000	143	30.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,345.00000	2,366	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			139.00000	133	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,483.00000	2,505	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			192.00000	183	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,936.00000	1,955	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			111.00000	105	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,905.00000	2,928	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			114.00000	108	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,858.00000	2,881	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			103.00000	98	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,047.00000	3,070	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			108.00000	103	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,952.00000	2,975	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			62.00000	58	34.24	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,007.00000	4,031	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			90.00000	85	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,334.00000	3,358	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			94.00000	89	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,238.00000	3,262	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			74.00000	69	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,718.00000	3,742	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			59.00000	55	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,103.00000	4,128	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			48.00000	45	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,492.00000	4,517	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			39.00000	36	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,883.00000	4,909	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			78.00000	73	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,622.00000	3,646	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			50.00000	47	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,395.00000	4,419	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			41.00000	38	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,785.00000	4,811	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			507.00000	487	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			651.00000	660	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			342.00000	328	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,087.00000	1,100	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			241.00000	230	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,585.00000	1,603	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			70.00000	65	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,814.00000	3,838	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			37.00000	34	35.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,981.00000	5,007	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		542.00000	522	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		587.00000	595	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		254.00000	243	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,499.00000	1,516	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		182.00000	173	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,026.00000	2,045	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		98.00000	93	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,142.00000	3,166	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		53.00000	50	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,297.00000	4,322	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		415.00000	398	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		859.00000	871	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		82.00000	78	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,526.00000	3,550	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		32.00000	30	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,276.00000	5,302	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		56.00000	52	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,200.00000	4,225	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		41.00000	38	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,785.00000	4,811	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		31.00000	28	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,375.00000	5,401	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		443.00000	425	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		787.00000	798	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		86.00000	81	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,430.00000	3,454	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		45.00000	42	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,590.00000	4,615	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		34.00000	31	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,178.00000	5,204	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		66.00000	62	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,910.00000	3,934	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		48.00000	45	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,492.00000	4,517	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		35.00000	33	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,079.00000	5,105	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		294.00000	281	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,288.00000	1,304	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		209.00000	199	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,803.00000	1,822	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		84.00000	80	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,478.00000	3,502	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		61.00000	57	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,055.00000	4,079	34.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.95	Call		44.00000	41	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,638.00000	4,664	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		33.00000	30	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,227.00000	5,253	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		628.00000	604	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		472.00000	477	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		82.00000	78	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,526.00000	3,550	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		676.00000	652	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		420.00000	424	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		701.00000	677	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		395.00000	399	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		312.00000	299	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,206.00000	1,221	26.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		117.00000	111	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,811.00000	2,833	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		88.00000	83	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,382.00000	3,406	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		64.00000	60	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,958.00000	3,983	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		47.00000	43	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,541.00000	4,566	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		781.00000	757	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		326.00000	329	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		342.00000	328	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,087.00000	1,100	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		70.00000	65	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,814.00000	3,838	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		754.00000	729	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		348.00000	352	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		490.00000	471	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		684.00000	693	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		234.00000	224	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,628.00000	1,646	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		123.00000	117	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,717.00000	2,739	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		92.00000	87	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,286.00000	3,310	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		68.00000	64	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,862.00000	3,886	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		38.00000	35	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,932.00000	4,958	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		900.00000	875	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		245.00000	247	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		103.00000	98	32.35	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 14/12/2009 Currency Future	11.30	Put		3,047.00000	3,070	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		932.00000	907	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		226.00000	229	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		402.00000	385	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		896.00000	908	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		106.00000	100	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,000.00000	3,023	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		80.00000	76	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,574.00000	3,598	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		965.00000	939	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		209.00000	212	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		727.00000	703	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		371.00000	375	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		322.00000	308	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,166.00000	1,181	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		101.00000	96	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,095.00000	3,118	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		76.00000	71	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,670.00000	3,694	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		55.00000	51	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,249.00000	4,273	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		30.00000	27	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,424.00000	5,450	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		78.00000	73	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,622.00000	3,646	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		28.00000	26	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,572.00000	5,598	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		29.00000	27	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,473.00000	5,499	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		80.00000	76	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,574.00000	3,598	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		58.00000	54	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,152.00000	4,176	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		31.00000	29	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,325.00000	5,351	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		27.00000	24	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,671.00000	5,697	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		651.00000	628	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		445.00000	450	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		628.00000	604	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		472.00000	477	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		900.00000	875	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		245.00000	247	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		701.00000	677	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		395.00000	399	22.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call			88.00000	83	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,382.00000	3,406	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			47.00000	43	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,541.00000	4,566	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			26.00000	24	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,720.00000	5,746	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			810.00000	785	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			304.00000	308	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			35.00000	32	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,129.00000	5,154	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			869.00000	844	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			264.00000	267	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	33	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,030.00000	5,056	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,221.00000	1,193	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			116.00000	115	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			458.00000	440	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			752.00000	762	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			52.00000	48	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,346.00000	4,371	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			42.00000	39	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,736.00000	4,762	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,263.00000	1,234	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			107.00000	107	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			999.00000	973	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			193.00000	195	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			376.00000	361	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			971.00000	983	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			129.00000	123	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,623.00000	2,645	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			92.00000	87	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,286.00000	3,310	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			36.00000	33	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,030.00000	5,056	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,181.00000	1,152	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			125.00000	124	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,520.00000	1,492	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			64.00000	65	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			900.00000	875	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			245.00000	247	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,564.00000	1,537	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			58.00000	59	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			187.00000	178	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,981.00000	2,000	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,476.00000	1,448	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 14/12/2009 Currency Future	6.95	Put		70.00000	71	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		869.00000	844	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		264.00000	267	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		177.00000	168	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,071.00000	2,091	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		61.00000	57	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,055.00000	4,079	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,476.00000	1,448	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		70.00000	71	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,609.00000	1,582	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		53.00000	54	21.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,806.00000	4,778	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,311.00000	3,283	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	5	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,839.00000	1,811	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		33.00000	34	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	10	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,206.00000	7,233	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,056.00000	5,028	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,560.00000	3,531	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,076.00000	2,048	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		20.00000	20	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		839.00000	814	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		283.00000	287	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		14.00000	12	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,958.00000	6,985	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,141.00000	1,114	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		135.00000	137	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		754.00000	729	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		348.00000	352	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		52.00000	48	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,346.00000	4,371	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,361.00000	3,333	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,371.00000	2,343	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	15	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,432.00000	1,404	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		76.00000	77	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,568.00000	2,540	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	13	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		21.00000	19	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,265.00000	6,291	37.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Call			15.00000	13	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,809.00000	6,836	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,609.00000	3,581	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	3	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,618.00000	2,589	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			12.00000	12	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,654.00000	1,627	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			48.00000	50	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			14.00000	13	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,908.00000	6,935	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,510.00000	3,482	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			4.00000	4	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,519.00000	2,491	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			13.00000	13	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			13.00000	12	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,007.00000	7,034	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,460.00000	3,432	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	4	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,470.00000	2,441	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	14	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			13.00000	11	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,057.00000	7,084	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,709.00000	3,680	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,717.00000	2,688	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	11	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,746.00000	1,719	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			40.00000	41	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,759.00000	3,730	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,766.00000	2,738	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			10.00000	10	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,792.00000	1,765	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			36.00000	37	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			16.00000	14	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,760.00000	6,786	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,908.00000	3,880	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,915.00000	2,886	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	9	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,932.00000	1,905	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			26.00000	28	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,068.00000	1,042	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			162.00000	164	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			209.00000	199	28.72	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 14/12/2009 Currency Future	9.95	Put		1,803.00000	1,822	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		17.00000	15	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,611.00000	6,638	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,008.00000	3,979	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		2.00000	2	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,014.00000	2,985	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		8.00000	8	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,027.00000	2,000	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		21.00000	23	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		18.00000	16	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,513.00000	6,539	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,058.00000	4,029	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		2.00000	2	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,063.00000	3,035	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		7.00000	8	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		19.00000	17	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,463.00000	6,490	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,107.00000	4,079	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,113.00000	3,085	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	7	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,125.00000	2,097	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		19.00000	19	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		19.00000	17	37.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,413.00000	6,440	37.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.44600	8.47720		23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		682.00000	659	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		705.00000	713	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		647.00000	624	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		769.00000	778	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		207.00000	198	29.91	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,780.00000	2,802	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		127.00000	121	32.30	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,950.00000	3,975	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		702.00000	678	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		675.00000	682	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		486.00000	468	25.18	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,159.00000	1,172	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		350.00000	336	27.20	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,723.00000	1,740	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		722.00000	698	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		645.00000	652	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		664.00000	642	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		737.00000	746	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		613.00000	592	23.88	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 15/03/2010 Currency Future	8.70	Put		836.00000	846	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		597.00000	576	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		870.00000	880	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		552.00000	532	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		975.00000	986	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		511.00000	492	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,084.00000	1,096	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		538.00000	518	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,011.00000	1,022	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		566.00000	546	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		939.00000	950	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		451.00000	434	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,274.00000	1,288	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		430.00000	414	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,353.00000	1,368	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		401.00000	385	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,474.00000	1,489	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		420.00000	404	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,393.00000	1,408	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		383.00000	368	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,556.00000	1,572	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		383.00000	368	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,556.00000	1,572	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		172.00000	164	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,195.00000	3,218	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		392.00000	377	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,515.00000	1,531	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		343.00000	329	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,765.00000	1,783	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		321.00000	307	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,893.00000	1,911	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		286.00000	273	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,108.00000	2,127	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		313.00000	300	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,936.00000	1,954	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		335.00000	322	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,808.00000	1,826	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		335.00000	322	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,808.00000	1,826	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		306.00000	293	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,979.00000	1,997	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		306.00000	293	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,979.00000	1,997	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		261.00000	250	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,284.00000	2,304	28.72	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	10.55	Call			255.00000	244	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,328.00000	2,348	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			267.00000	255	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,240.00000	2,259	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			250.00000	239	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,373.00000	2,393	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			234.00000	224	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,507.00000	2,528	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			211.00000	202	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,734.00000	2,756	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			190.00000	182	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,963.00000	2,986	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			194.00000	185	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,917.00000	2,939	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			203.00000	193	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,825.00000	2,847	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			198.00000	189	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,871.00000	2,893	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			225.00000	215	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,598.00000	2,619	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			229.00000	219	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,552.00000	2,573	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			216.00000	206	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,688.00000	2,710	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			207.00000	198	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,780.00000	2,802	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			220.00000	211	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,643.00000	2,665	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			239.00000	229	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,462.00000	2,483	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			250.00000	239	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,373.00000	2,393	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			229.00000	219	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,552.00000	2,573	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			186.00000	178	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,009.00000	3,032	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			176.00000	168	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,139.00000	3,162	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			183.00000	174	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,055.00000	3,078	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			183.00000	174	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,055.00000	3,078	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			179.00000	171	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,102.00000	3,125	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			162.00000	155	31.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,335.00000	3,359	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		175.00000	167	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,148.00000	3,171	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		156.00000	149	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,429.00000	3,453	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		169.00000	161	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,241.00000	3,265	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		165.00000	158	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,288.00000	3,312	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		366.00000	352	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,639.00000	1,656	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		321.00000	307	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,893.00000	1,911	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		292.00000	280	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,065.00000	2,084	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		279.00000	267	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,152.00000	2,171	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		116.00000	110	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,189.00000	4,214	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		410.00000	395	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,433.00000	1,449	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		165.00000	158	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,288.00000	3,312	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		67.00000	63	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,290.00000	5,317	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		441.00000	424	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,314.00000	1,328	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		225.00000	215	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,598.00000	2,619	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		73.00000	69	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,146.00000	5,173	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		463.00000	445	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,235.00000	1,249	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		77.00000	73	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,050.00000	5,077	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		474.00000	456	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,197.00000	1,210	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		203.00000	193	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,825.00000	2,847	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		80.00000	75	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,002.00000	5,029	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		498.00000	480	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,121.00000	1,134	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		84.00000	79	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,907.00000	4,933	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	11.85	Call			150.00000	143	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,523.00000	3,547	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			59.00000	55	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,531.00000	5,559	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			374.00000	360	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,597.00000	1,614	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			159.00000	152	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,382.00000	3,406	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			153.00000	146	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,476.00000	3,500	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			60.00000	56	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,483.00000	5,510	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			150.00000	143	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,523.00000	3,547	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			145.00000	138	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,618.00000	3,642	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			139.00000	133	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,712.00000	3,737	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			52.00000	49	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,725.00000	5,753	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			358.00000	344	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,681.00000	1,698	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			186.00000	178	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,009.00000	3,032	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			153.00000	146	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,476.00000	3,500	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			147.00000	141	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,570.00000	3,595	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			57.00000	53	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,580.00000	5,607	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			64.00000	60	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,387.00000	5,414	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			451.00000	434	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,274.00000	1,288	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			75.00000	71	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,098.00000	5,125	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			581.00000	561	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			904.00000	915	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			89.00000	84	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,812.00000	4,838	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			538.00000	518	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,011.00000	1,022	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			245.00000	234	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,417.00000	2,438	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			198.00000	189	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,871.00000	2,893	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			82.00000	77	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,955.00000	4,981	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			220.00000	211	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,643.00000	2,665	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			179.00000	171	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,102.00000	3,125	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			71.00000	67	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,194.00000	5,221	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			255.00000	244	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,328.00000	2,348	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			245.00000	234	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,417.00000	2,438	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			87.00000	81	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,859.00000	4,885	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			524.00000	505	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,047.00000	1,059	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			69.00000	65	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,242.00000	5,269	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			91.00000	86	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,764.00000	4,790	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			273.00000	261	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,196.00000	2,215	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			99.00000	94	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,622.00000	4,648	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			279.00000	267	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,152.00000	2,171	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			101.00000	96	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,574.00000	4,600	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			104.00000	99	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,477.00000	4,503	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			299.00000	286	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,022.00000	2,040	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			286.00000	273	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,108.00000	2,127	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			103.00000	98	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,525.00000	4,552	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			855.00000	830	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			478.00000	484	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			328.00000	314	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,851.00000	1,868	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			118.00000	112	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,141.00000	4,166	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			831.00000	806	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			504.00000	510	22.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.00	Call			905.00000	879	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			428.00000	433	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			358.00000	344	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,681.00000	1,698	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			122.00000	117	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,045.00000	4,071	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			931.00000	905	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			404.00000	409	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			125.00000	119	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,997.00000	4,023	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			764.00000	739	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			586.00000	593	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			313.00000	300	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,936.00000	1,954	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			299.00000	286	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,022.00000	2,040	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			110.00000	105	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,333.00000	4,359	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			880.00000	854	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			453.00000	458	22.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			350.00000	336	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,723.00000	1,740	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			120.00000	114	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,093.00000	4,118	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			958.00000	931	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			381.00000	385	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			374.00000	360	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,597.00000	1,614	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,102.00000	1,075	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			275.00000	279	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			420.00000	404	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,393.00000	1,408	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			125.00000	119	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,997.00000	4,023	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,134.00000	1,106	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			256.00000	260	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,166.00000	1,138	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			238.00000	242	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			441.00000	424	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,314.00000	1,328	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			129.00000	123	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,902.00000	3,927	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,198.00000	1,170	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			221.00000	224	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,828.00000	4,796	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
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,338.00000	3,306	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			10.00000	10	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,891.00000	1,859	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			63.00000	63	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			112.00000	107	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,285.00000	4,311	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			23.00000	21	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,195.00000	7,225	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,077.00000	5,046	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,585.00000	3,554	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	8	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,121.00000	2,087	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			43.00000	41	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			26.00000	24	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,949.00000	6,978	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,348.00000	1,317	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			171.00000	171	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			498.00000	480	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,121.00000	1,134	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			474.00000	456	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,197.00000	1,210	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			392.00000	377	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,515.00000	1,531	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			142.00000	135	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,665.00000	3,689	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,387.00000	3,356	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,408.00000	2,376	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			31.00000	30	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,506.00000	1,475	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			129.00000	129	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			137.00000	130	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,760.00000	3,784	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			94.00000	88	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,717.00000	4,742	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,536.00000	3,504	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			8.00000	8	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,553.00000	2,521	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			26.00000	25	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,631.00000	1,599	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			103.00000	103	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,601.00000	2,570	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			24.00000	24	23.55	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	6.90	Call			1,673.00000	1,641	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			96.00000	95	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,635.00000	3,603	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			8.00000	7	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,650.00000	2,618	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			23.00000	22	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,716.00000	1,684	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			88.00000	88	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			985.00000	959	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			358.00000	363	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,437.00000	3,405	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			9.00000	9	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,456.00000	2,424	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			29.00000	28	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,547.00000	1,516	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			120.00000	120	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,734.00000	3,703	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,747.00000	2,716	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			20.00000	20	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,802.00000	1,770	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			75.00000	74	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,042.00000	1,015	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			315.00000	319	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,784.00000	3,752	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	6	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,796.00000	2,765	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			19.00000	19	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,846.00000	1,814	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			69.00000	68	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,072.00000	1,045	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			295.00000	299	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			132.00000	125	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,855.00000	3,879	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,933.00000	3,901	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			5.00000	5	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,943.00000	2,912	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			16.00000	16	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,980.00000	1,948	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			53.00000	52	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			97.00000	91	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,669.00000	4,695	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,982.00000	3,951	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			5.00000	5	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,992.00000	2,961	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.50	Put		15.00000	15	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,026.00000	1,994	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		48.00000	48	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,081.00000	4,050	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		4.00000	4	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,091.00000	3,059	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		13.00000	13	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,272.00000	1,241	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		195.00000	195	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,032.00000	4,001	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		5.00000	5	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,041.00000	3,010	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		14.00000	14	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,073.00000	2,040	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		46.00000	44	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,235.00000	1,204	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		208.00000	208	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,883.00000	3,852	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		6.00000	6	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,894.00000	2,863	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		17.00000	17	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,935.00000	1,903	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		58.00000	57	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.56480	8.59710		23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		804.00000	781	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		807.00000	816	23.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		768.00000	745	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		871.00000	881	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		205.00000	196	30.49	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,758.00000	3,782	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		823.00000	799	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		776.00000	784	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		567.00000	548	25.20	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,369.00000	1,383	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		842.00000	818	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		745.00000	753	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		786.00000	763	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		839.00000	848	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		734.00000	712	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		937.00000	947	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		718.00000	696	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		971.00000	981	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		672.00000	651	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,075.00000	1,086	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		702.00000	681	23.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,005.00000	1,016	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		657.00000	637	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,110.00000	1,122	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		616.00000	596	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,219.00000	1,232	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		630.00000	610	24.59	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,182.00000	1,195	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		643.00000	623	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,146.00000	1,158	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		687.00000	666	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,040.00000	1,051	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		544.00000	526	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,447.00000	1,461	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		512.00000	495	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,565.00000	1,580	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		533.00000	515	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,486.00000	1,500	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		492.00000	476	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,645.00000	1,661	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		522.00000	505	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,525.00000	1,540	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		223.00000	214	30.11	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,526.00000	3,549	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		502.00000	485	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,605.00000	1,620	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		447.00000	432	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,850.00000	1,867	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		423.00000	407	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,976.00000	1,992	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		383.00000	369	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,186.00000	2,204	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		414.00000	399	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,017.00000	2,034	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		439.00000	424	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,892.00000	1,909	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		567.00000	548	25.20	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,369.00000	1,383	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,065.00000	1,039	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		468.00000	475	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		483.00000	466	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,686.00000	1,702	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		465.00000	449	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,767.00000	1,784	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		431.00000	416	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,934.00000	1,951	26.90	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	10.30	Call			398.00000	384	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,101.00000	2,119	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			189.00000	180	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,992.00000	4,016	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,040.00000	1,014	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			493.00000	500	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			473.00000	457	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,726.00000	1,743	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			456.00000	440	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,809.00000	1,825	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			406.00000	391	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,059.00000	2,077	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			391.00000	376	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,144.00000	2,161	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			186.00000	177	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,039.00000	4,063	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			969.00000	944	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			572.00000	579	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			465.00000	449	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,767.00000	1,784	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			398.00000	384	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,101.00000	2,119	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			369.00000	355	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,272.00000	2,290	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			177.00000	169	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,180.00000	4,204	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			903.00000	878	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			656.00000	663	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			439.00000	424	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,892.00000	1,909	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			391.00000	376	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,144.00000	2,161	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			376.00000	362	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,229.00000	2,247	27.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			362.00000	349	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,315.00000	2,334	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			349.00000	336	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,402.00000	2,421	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			169.00000	161	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,321.00000	4,346	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			992.00000	967	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			545.00000	552	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			473.00000	457	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,726.00000	1,743	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			180.00000	172	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,133.00000	4,157	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,201.00000	1,174	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		354.00000	359	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		555.00000	537	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,408.00000	1,422	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		456.00000	440	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,809.00000	1,825	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,230.00000	1,203	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		333.00000	338	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		483.00000	466	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,686.00000	1,702	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		202.00000	193	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,805.00000	3,828	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,260.00000	1,232	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		313.00000	317	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		578.00000	560	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,331.00000	1,345	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		555.00000	537	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,408.00000	1,422	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		198.00000	190	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,851.00000	3,875	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,290.00000	1,263	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		293.00000	298	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		591.00000	572	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,294.00000	1,307	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,848.00000	4,816	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,363.00000	3,331	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		16.00000	16	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,955.00000	1,923	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		108.00000	108	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		946.00000	921	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		599.00000	606	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		281.00000	270	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,934.00000	2,955	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		88.00000	83	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,741.00000	5,768	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		43.00000	40	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,196.00000	7,225	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,097.00000	5,065	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,610.00000	3,578	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	13	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,174.00000	2,142	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		77.00000	77	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.00	Call			308.00000	296	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,711.00000	2,731	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			183.00000	175	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,086.00000	4,110	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			99.00000	93	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,502.00000	5,528	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			49.00000	45	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,951.00000	6,980	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,472.00000	1,440	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			225.00000	225	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			603.00000	584	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,256.00000	1,269	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			533.00000	515	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,486.00000	1,500	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			227.00000	217	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,480.00000	3,503	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,413.00000	3,380	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			16.00000	15	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,449.00000	2,417	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			51.00000	52	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,586.00000	1,555	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			189.00000	190	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			286.00000	275	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,889.00000	2,910	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			144.00000	137	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,747.00000	4,772	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,636.00000	2,604	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			39.00000	39	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,746.00000	1,714	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			149.00000	149	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			216.00000	207	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,619.00000	3,642	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			156.00000	149	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,559.00000	4,584	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			271.00000	260	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,024.00000	3,045	29.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			192.00000	183	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,945.00000	3,969	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			135.00000	127	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,888.00000	4,912	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,660.00000	3,628	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	13	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,683.00000	2,651	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			36.00000	37	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,787.00000	1,755	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	6.95	Put		140.00000	140	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,091.00000	1,065	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		444.00000	450	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		261.00000	250	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,114.00000	3,136	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		128.00000	121	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,981.00000	5,007	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,512.00000	3,479	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		14.00000	14	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,542.00000	2,510	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		45.00000	45	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,665.00000	1,633	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		168.00000	169	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,016.00000	990	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		519.00000	525	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		355.00000	342	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,358.00000	2,377	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		248.00000	237	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,251.00000	3,273	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		120.00000	113	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,123.00000	5,148	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,462.00000	3,430	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		15.00000	15	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,495.00000	2,463	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		48.00000	48	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,626.00000	1,594	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		179.00000	179	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		243.00000	233	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,296.00000	3,318	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		174.00000	166	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,227.00000	4,252	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		117.00000	110	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,170.00000	5,195	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		343.00000	330	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,445.00000	2,465	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		239.00000	229	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,342.00000	3,364	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		171.00000	164	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,274.00000	4,299	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		114.00000	108	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,217.00000	5,243	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		257.00000	246	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,160.00000	3,181	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		125.00000	118	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,028.00000	5,054	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,709.00000	3,677	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			12.00000	12	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,730.00000	2,699	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			33.00000	34	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,828.00000	1,796	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			131.00000	132	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,118.00000	1,091	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			420.00000	426	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			383.00000	369	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,186.00000	2,204	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			266.00000	255	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,069.00000	3,090	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			132.00000	124	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,934.00000	4,959	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,759.00000	3,727	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			12.00000	12	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,778.00000	2,746	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			31.00000	32	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,870.00000	1,838	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			123.00000	123	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,145.00000	1,118	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			398.00000	403	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,808.00000	3,776	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,826.00000	2,794	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			29.00000	29	22.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,912.00000	1,880	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			115.00000	116	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,172.00000	1,145	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			375.00000	381	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			276.00000	265	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,979.00000	3,000	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			195.00000	187	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,898.00000	3,922	30.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			138.00000	130	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,841.00000	4,866	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,957.00000	3,925	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			10.00000	10	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,970.00000	2,938	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			23.00000	23	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,041.00000	2,009	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			94.00000	94	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			292.00000	280	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,845.00000	2,865	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			148.00000	140	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,701.00000	4,725	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,007.00000	3,974	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		10.00000	10	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,018.00000	2,986	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		21.00000	21	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,084.00000	2,053	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		87.00000	88	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		297.00000	285	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,800.00000	2,820	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		209.00000	200	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,712.00000	3,735	30.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		151.00000	143	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,654.00000	4,679	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,056.00000	4,024	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		9.00000	9	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,067.00000	3,035	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		20.00000	20	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,129.00000	2,097	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		82.00000	82	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,325.00000	1,294	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		278.00000	279	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		302.00000	291	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,755.00000	2,776	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		212.00000	203	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,665.00000	3,688	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		154.00000	147	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,607.00000	4,632	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,105.00000	4,073	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	8	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,116.00000	3,084	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	19	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,361.00000	1,329	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		264.00000	265	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,908.00000	3,875	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		10.00000	10	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,922.00000	2,890	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		24.00000	25	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,998.00000	1,966	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		100.00000	101	21.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.19520	13.15940		20.08	8,339,366.40	632	21,300.00
£ / R On 12/06/2009 Currency Future	13.15	Call		107.00000	117	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		98.00000	71	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		145.00000	160	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		86.00000	65	27.33	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 12/06/2009 Currency Future	12.90	Call			320.00000	327	33.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			61.00000	32	33.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			187.00000	205	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			77.00000	59	30.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			69.00000	68	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			160.00000	123	23.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			63.00000	63	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			203.00000	168	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			107.00000	117	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			98.00000	71	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			275.00000	287	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			66.00000	42	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			145.00000	160	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			86.00000	65	27.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			86.00000	76	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			127.00000	81	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			405.00000	417	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			45.00000	22	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			445.00000	461	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			35.00000	16	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			487.00000	507	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			28.00000	12	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			622.00000	649	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			12.00000	4	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			531.00000	554	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			21.00000	8	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			367.00000	372	34.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			57.00000	26	34.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			53.00000	53	33.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			294.00000	258	33.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			58.00000	57	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			248.00000	212	30.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			50.00000	49	35.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			341.00000	304	35.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			20.00000	12	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			761.00000	717	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			36.00000	33	40.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			477.00000	438	40.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			33.00000	28	41.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			524.00000	483	41.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			30.00000	24	42.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			571.00000	528	42.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			24.00000	14	44.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			715.00000	669	44.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			11.00000	6	45.76	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 12/06/2009 Currency Future	14.05	Put			901.00000	861	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			16.00000	10	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			807.00000	764	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			20.00000	12	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			761.00000	717	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			13.00000	7	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			854.00000	812	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			7.00000	3	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			997.00000	958	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			5.00000	2	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,046.00000	1,007	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			4.00000	2	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,095.00000	1,057	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			3.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,144.00000	1,106	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			9.00000	4	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			949.00000	909	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,491.00000	1,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,741.00000	1,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,241.00000	2,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,941.00000	1,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,841.00000	1,805	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,891.00000	1,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,741.00000	1,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			2.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,243.00000	1,206	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,392.00000	1,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,541.00000	1,505	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,641.00000	1,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,691.00000	1,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,791.00000	1,755	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,491.00000	1,455	45.76	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 12/06/2009 Currency Future	14.75	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,591.00000	1,555	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,441.00000	1,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,441.00000	1,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,342.00000	1,305	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			3.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,193.00000	1,156	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			2.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,292.00000	1,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,191.00000	2,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,991.00000	1,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,191.00000	2,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,891.00000	1,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,291.00000	2,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,091.00000	2,055	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			7.00000	3	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			997.00000	958	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,691.00000	1,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,041.00000	2,005	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,391.00000	2,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,741.00000	2,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,991.00000	2,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,691.00000	2,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,491.00000	2,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,541.00000	2,505	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,441.00000	2,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	45.76	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 12/06/2009 Currency Future	15.75	Put			2,591.00000	2,555	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,441.00000	2,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,191.00000	3,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,841.00000	2,805	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,941.00000	2,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,341.00000	3,305	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,041.00000	3,005	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,241.00000	3,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,441.00000	3,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,541.00000	3,505	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,591.00000	3,555	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,291.00000	3,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,091.00000	3,055	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,641.00000	3,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,991.00000	3,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,891.00000	3,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,341.00000	4,305	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,641.00000	4,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,241.00000	5,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,841.00000	5,805	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,991.00000	5,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,641.00000	5,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,191.00000	5,155	45.76	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 12/06/2009 Currency Future	18.25	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,091.00000	5,055	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,591.00000	5,555	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,091.00000	4,055	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,141.00000	3,105	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,641.00000	2,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,941.00000	1,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,141.00000	2,105	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,241.00000	2,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,341.00000	2,305	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,641.00000	1,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,141.00000	2,105	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,991.00000	1,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,391.00000	2,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,641.00000	2,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,741.00000	2,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,491.00000	2,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,041.00000	3,005	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,741.00000	2,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,941.00000	2,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,791.00000	2,755	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,891.00000	2,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,241.00000	3,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	45.76	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 12/06/2009 Currency Future	16.00	Put			2,841.00000	2,805	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,141.00000	3,105	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,441.00000	3,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,641.00000	3,605	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,541.00000	3,505	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,741.00000	3,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,841.00000	3,805	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,741.00000	3,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,941.00000	3,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,391.00000	3,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,491.00000	3,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,691.00000	3,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,791.00000	3,755	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,991.00000	2,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,191.00000	3,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,691.00000	3,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,191.00000	4,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,291.00000	4,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,391.00000	4,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,491.00000	4,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,291.00000	5,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,391.00000	5,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,491.00000	5,455	45.76	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 12/06/2009 Currency Future	18.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,691.00000	5,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,791.00000	5,755	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,891.00000	5,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,691.00000	4,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,791.00000	4,755	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,891.00000	4,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,991.00000	4,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,791.00000	4,755	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,991.00000	4,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,291.00000	5,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,491.00000	5,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,341.00000	5,305	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,441.00000	5,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,541.00000	5,505	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,741.00000	5,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,941.00000	5,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,041.00000	6,005	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,691.00000	5,655	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,891.00000	5,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,091.00000	6,055	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,191.00000	6,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,291.00000	6,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	45.76	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 12/06/2009 Currency Future	19.55	Put			6,391.00000	6,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,741.00000	5,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,141.00000	6,105	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,241.00000	6,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,241.00000	4,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,441.00000	4,405	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,541.00000	4,505	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,741.00000	4,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,841.00000	4,805	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,941.00000	4,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,041.00000	5,005	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,941.00000	3,905	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,041.00000	4,005	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,141.00000	4,105	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,241.00000	4,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,741.00000	4,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,491.00000	3,455	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,991.00000	3,955	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,891.00000	3,855	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,191.00000	4,155	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,391.00000	4,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,291.00000	3,255	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,691.00000	2,655	45.76	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 12/06/2009 Currency Future	14.55	Call			1.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,392.00000	1,355	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			28.00000	20	43.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			619.00000	575	43.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			11.00000	6	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			901.00000	861	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			26.00000	17	44.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			667.00000	622	44.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			2.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,243.00000	1,206	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			45.00000	46	38.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			385.00000	351	38.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			26.00000	17	44.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			667.00000	622	44.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			24.00000	14	44.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			715.00000	669	44.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			3.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,193.00000	1,156	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			3.00000	1	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,144.00000	1,106	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			40.00000	39	39.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			431.00000	394	39.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			33.00000	28	41.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			524.00000	483	41.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			40.00000	39	39.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			431.00000	394	39.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			53.00000	53	33.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			294.00000	258	33.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,259.00000	5,295	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,759.00000	3,795	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,259.00000	2,295	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			764.00000	796	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			5.00000	1	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,241.00000	5,205	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,741.00000	6,705	45.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,709.00000	5,745	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,209.00000	4,245	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,709.00000	2,745	36.01	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	10.45	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,210.00000	1,245	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,959.00000	5,995	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,459.00000	4,495	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,959.00000	2,995	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,459.00000	1,495	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		0.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		320.00000	327	33.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		61.00000	32	33.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		230.00000	250	33.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		71.00000	55	33.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		716.00000	747	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		7.00000	2	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		862.00000	896	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		3.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		764.00000	796	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		5.00000	1	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		669.00000	698	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		9.00000	3	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		576.00000	601	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		16.00000	6	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		911.00000	945	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		2.00000	0	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		813.00000	846	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		4.00000	1	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		576.00000	601	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		16.00000	6	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		531.00000	554	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		21.00000	8	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		36.00000	33	40.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		477.00000	438	40.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		716.00000	747	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		7.00000	2	36.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		275.00000	287	33.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		66.00000	42	33.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.41570	13.38300		20.61	6,493,198.80	484	4,941.00
£ / R On 14/09/2009 Currency Future	13.40	Call		567.00000	573	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		584.00000	557	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		608.00000	615	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		525.00000	499	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		699.00000	708	19.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.10	Put			416.00000	392	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			629.00000	637	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			496.00000	471	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			547.00000	553	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			614.00000	587	20.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			510.00000	515	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			677.00000	650	21.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			587.00000	594	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			554.00000	528	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			675.00000	683	19.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			442.00000	417	19.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			651.00000	659	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			468.00000	444	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			675.00000	683	19.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			442.00000	417	19.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			750.00000	761	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			367.00000	345	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			780.00000	791	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			347.00000	326	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			811.00000	823	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			328.00000	307	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			907.00000	921	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			274.00000	255	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			842.00000	855	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			309.00000	289	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			724.00000	734	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			391.00000	368	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			567.00000	573	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			584.00000	557	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			493.00000	498	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			710.00000	682	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			476.00000	480	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			743.00000	715	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			353.00000	355	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,070.00000	1,039	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			430.00000	433	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			847.00000	818	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			402.00000	405	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			919.00000	889	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			416.00000	419	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			883.00000	853	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			402.00000	405	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			919.00000	889	22.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			364.00000	367	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,031.00000	1,001	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 14/09/2009 Currency Future	14.25	Call			309.00000	310	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,176.00000	1,144	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			323.00000	324	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,140.00000	1,109	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			353.00000	355	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,070.00000	1,039	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			282.00000	283	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,249.00000	1,217	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			257.00000	257	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,324.00000	1,292	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			245.00000	245	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,362.00000	1,330	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			295.00000	296	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,212.00000	1,180	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			174.00000	174	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,641.00000	1,608	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			135.00000	134	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,852.00000	1,819	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			79.00000	78	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,296.00000	2,262	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			104.00000	103	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,071.00000	2,037	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			116.00000	114	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,983.00000	1,949	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			128.00000	127	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,895.00000	1,862	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			174.00000	174	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,641.00000	1,608	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			223.00000	223	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,440.00000	1,407	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			193.00000	192	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,560.00000	1,527	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			135.00000	134	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,852.00000	1,819	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			150.00000	149	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,767.00000	1,733	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			166.00000	165	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,683.00000	1,650	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			142.00000	142	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,809.00000	1,776	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			158.00000	157	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,725.00000	1,691	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			183.00000	183	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,600.00000	1,567	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			166.00000	165	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Put		1,683.00000	1,650	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		110.00000	108	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,027.00000	1,993	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		122.00000	121	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,939.00000	1,905	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		202.00000	202	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,519.00000	1,486	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		104.00000	103	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,071.00000	2,037	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		79.00000	78	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,296.00000	2,262	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		93.00000	92	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,160.00000	2,126	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		75.00000	73	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,342.00000	2,308	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		71.00000	69	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,388.00000	2,354	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		88.00000	87	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,205.00000	2,171	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		269.00000	270	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,286.00000	1,254	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		63.00000	62	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,480.00000	2,446	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		212.00000	212	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,479.00000	1,447	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		183.00000	183	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,600.00000	1,567	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		98.00000	97	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,115.00000	2,081	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		295.00000	296	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,212.00000	1,180	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		376.00000	379	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		993.00000	963	22.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		389.00000	392	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		956.00000	926	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		337.00000	339	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,104.00000	1,073	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		234.00000	234	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,401.00000	1,368	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		110.00000	108	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,027.00000	1,993	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		56.00000	55	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,573.00000	2,539	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		98.00000	97	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,115.00000	2,081	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call			63.00000	62	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,480.00000	2,446	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			56.00000	55	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,573.00000	2,539	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			50.00000	49	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,667.00000	2,633	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			44.00000	43	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,761.00000	2,728	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			142.00000	142	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,809.00000	1,776	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			83.00000	82	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,250.00000	2,216	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			67.00000	65	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,434.00000	2,400	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			83.00000	82	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,250.00000	2,216	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			59.00000	58	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,526.00000	2,493	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			53.00000	52	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,620.00000	2,586	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			47.00000	46	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,714.00000	2,680	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			269.00000	270	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,286.00000	1,254	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			35.00000	34	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,952.00000	2,918	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			337.00000	339	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,104.00000	1,073	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			212.00000	212	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,479.00000	1,447	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			128.00000	127	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,895.00000	1,862	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			223.00000	223	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,440.00000	1,407	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			445.00000	448	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			812.00000	783	21.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			416.00000	419	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			883.00000	853	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			364.00000	367	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,031.00000	1,001	22.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			234.00000	234	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,401.00000	1,368	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			430.00000	433	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			847.00000	818	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			460.00000	464	21.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.70	Put			777.00000	748	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			282.00000	283	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,249.00000	1,217	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			528.00000	534	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			645.00000	618	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			493.00000	498	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			710.00000	682	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,283.00000	5,316	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,783.00000	3,816	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,299.00000	2,329	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			16.00000	14	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,010.00000	1,026	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			227.00000	210	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			13.00000	12	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,730.00000	3,696	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	1	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,219.00000	5,186	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,717.00000	6,684	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,733.00000	5,766	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,233.00000	4,266	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,738.00000	2,770	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			5.00000	4	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,353.00000	1,374	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			120.00000	108	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			23.00000	22	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,290.00000	3,256	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			3.00000	3	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,770.00000	4,737	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			0.00000	0	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,267.00000	6,235	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,983.00000	6,016	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,483.00000	4,516	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,986.00000	3,018	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			3.00000	2	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,563.00000	1,587	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			80.00000	71	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			31.00000	30	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,048.00000	3,014	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.90	Call			4.00000	4	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,521.00000	4,488	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			0.00000	0	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,017.00000	5,985	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			699.00000	708	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			416.00000	392	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			975.00000	990	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			242.00000	224	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,082.00000	1,099	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			199.00000	183	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			941.00000	955	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			258.00000	239	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			874.00000	888	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			291.00000	272	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,119.00000	1,136	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			186.00000	171	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,046.00000	1,062	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			213.00000	196	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			842.00000	855	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			309.00000	289	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			811.00000	823	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			328.00000	307	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			587.00000	594	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			554.00000	528	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			476.00000	480	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			743.00000	715	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			941.00000	955	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			258.00000	239	19.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			651.00000	659	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			468.00000	444	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.61600		13.58590		20.88	1,361,600.00	100	10,230.00
£ / R On 14/12/2009 Currency Future	13.60	Call			813.00000	818	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			827.00000	802	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			853.00000	859	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			767.00000	743	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			935.00000	942	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			649.00000	626	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			873.00000	879	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			737.00000	713	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			794.00000	799	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			858.00000	833	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			757.00000	762	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			921.00000	896	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			833.00000	838	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			797.00000	772	20.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Call			914.00000	920	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			678.00000	654	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			757.00000	762	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			921.00000	896	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			893.00000	899	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			707.00000	683	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			979.00000	987	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			593.00000	571	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,007.00000	1,015	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			571.00000	549	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,035.00000	1,044	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			550.00000	528	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,123.00000	1,133	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			488.00000	467	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,094.00000	1,103	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			508.00000	487	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			813.00000	818	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			827.00000	802	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			740.00000	744	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			954.00000	928	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			775.00000	780	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			889.00000	864	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			723.00000	727	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			987.00000	961	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			564.00000	566	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,278.00000	1,250	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			674.00000	678	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,088.00000	1,062	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			655.00000	658	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,119.00000	1,092	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			655.00000	658	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,119.00000	1,092	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			636.00000	639	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,150.00000	1,123	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			581.00000	584	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,245.00000	1,218	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			514.00000	516	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,378.00000	1,350	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			547.00000	549	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,311.00000	1,283	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			530.00000	532	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,345.00000	1,316	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			499.00000	500	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,413.00000	1,384	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			386.00000	386	21.74	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	14.90	Put		1,700.00000	1,670	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		399.00000	399	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,663.00000	1,633	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		468.00000	469	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,482.00000	1,453	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		439.00000	440	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,553.00000	1,524	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		412.00000	412	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,626.00000	1,596	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		361.00000	361	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,775.00000	1,745	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		338.00000	338	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,852.00000	1,822	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		316.00000	315	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,930.00000	1,899	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		239.00000	238	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,253.00000	2,222	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		636.00000	639	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,150.00000	1,123	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		599.00000	602	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,213.00000	1,186	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		706.00000	710	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,020.00000	994	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		468.00000	469	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,482.00000	1,453	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		617.00000	620	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,181.00000	1,154	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		483.00000	484	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,447.00000	1,418	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		454.00000	455	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,518.00000	1,489	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		425.00000	426	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,590.00000	1,560	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		327.00000	326	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,891.00000	1,860	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		723.00000	727	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		987.00000	961	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		690.00000	694	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,054.00000	1,028	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		617.00000	620	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,181.00000	1,154	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		483.00000	484	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,447.00000	1,418	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		373.00000	374	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,738.00000	1,708	21.74	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	14.65	Call			454.00000	455	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,518.00000	1,489	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			349.00000	349	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,814.00000	1,783	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			706.00000	710	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,020.00000	994	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			530.00000	532	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,345.00000	1,316	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			386.00000	386	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,700.00000	1,670	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			547.00000	549	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,311.00000	1,283	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,286.00000	5,316	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,793.00000	3,822	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			7.00000	6	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,372.00000	2,395	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			86.00000	79	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,216.00000	1,227	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			430.00000	411	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			208.00000	206	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,422.00000	2,390	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			65.00000	64	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,779.00000	3,748	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			18.00000	17	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,232.00000	5,201	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			4.00000	4	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,719.00000	6,688	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,736.00000	5,766	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,238.00000	4,268	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	2	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,781.00000	2,807	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			45.00000	41	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,521.00000	1,536	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			285.00000	270	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			285.00000	284	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,049.00000	2,018	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			94.00000	92	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,358.00000	3,326	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			27.00000	26	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,791.00000	4,760	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			7.00000	6	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,271.00000	6,240	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,986.00000	6,016	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,487.00000	4,517	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		1.00000	1	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,016.00000	3,043	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		30.00000	27	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,707.00000	1,725	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		222.00000	209	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		114.00000	112	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,128.00000	3,096	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		33.00000	32	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,547.00000	4,516	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		9.00000	8	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,023.00000	5,992	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		893.00000	899	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		707.00000	683	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,154.00000	1,164	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		468.00000	448	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,347.00000	1,360	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		361.00000	344	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,280.00000	1,292	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		395.00000	376	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,154.00000	1,164	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		468.00000	448	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,248.00000	1,260	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		412.00000	394	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,185.00000	1,195	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		449.00000	429	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,064.00000	1,073	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		528.00000	507	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		957.00000	964	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		621.00000	598	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		674.00000	678	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,088.00000	1,062	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		914.00000	920	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		678.00000	654	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,007.00000	1,015	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		571.00000	549	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		794.00000	799	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		858.00000	833	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		723.00000	727	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		987.00000	961	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,035.00000	1,044	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		550.00000	528	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		979.00000	987	19.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		593.00000	571	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.60	Call			813.00000	818	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			827.00000	802	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			775.00000	780	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			889.00000	864	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.80910		13.78150		21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			1,024.00000	1,037	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,043.00000	1,027	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,062.00000	1,075	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			981.00000	966	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,143.00000	1,157	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			862.00000	848	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			1,082.00000	1,095	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			951.00000	936	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			1,006.00000	1,018	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,074.00000	1,059	21.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			969.00000	981	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,138.00000	1,122	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			1,043.00000	1,056	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,012.00000	996	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			1,123.00000	1,136	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			891.00000	877	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,102.00000	1,115	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			921.00000	906	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,316.00000	4,343	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			35.00000	34	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,347.00000	3,373	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			66.00000	64	20.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,436.00000	2,459	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			154.00000	150	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,677.00000	1,696	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			396.00000	387	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			796.00000	805	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,514.00000	1,496	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			570.00000	577	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,288.00000	2,268	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			416.00000	421	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,135.00000	3,112	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			307.00000	310	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,025.00000	4,001	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,221.00000	4,248	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			40.00000	39	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,250.00000	3,276	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			68.00000	67	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,352.00000	2,374	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			170.00000	165	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Call			1,611.00000	1,630	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			430.00000	420	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			768.00000	778	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,587.00000	1,568	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			552.00000	559	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,371.00000	2,350	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			404.00000	408	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,222.00000	3,199	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			298.00000	301	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,116.00000	4,092	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,126.00000	4,153	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			45.00000	44	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,153.00000	3,178	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			71.00000	69	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,268.00000	2,291	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			187.00000	182	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,547.00000	1,565	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			466.00000	456	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			742.00000	751	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,661.00000	1,642	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			536.00000	542	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,454.00000	2,433	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			392.00000	396	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,310.00000	3,287	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			289.00000	293	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,208.00000	4,184	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,032.00000	4,059	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			51.00000	50	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,055.00000	3,081	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			74.00000	72	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,186.00000	2,208	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			205.00000	199	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,485.00000	1,502	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			504.00000	493	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			717.00000	726	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,735.00000	1,716	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			520.00000	526	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,538.00000	2,517	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			380.00000	385	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,399.00000	3,376	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			281.00000	284	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,300.00000	4,275	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,885.00000	3,912	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			54.00000	52	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,919.00000	2,944	19.61	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	10.95	Put		87.00000	85	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,070.00000	2,092	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		239.00000	232	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,404.00000	1,420	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		572.00000	561	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		682.00000	690	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,850.00000	1,831	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		495.00000	501	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,663.00000	2,641	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		363.00000	367	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,531.00000	3,508	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		264.00000	267	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,432.00000	4,408	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,983.00000	4,010	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		52.00000	51	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,010.00000	3,035	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		78.00000	76	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,147.00000	2,169	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		216.00000	210	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,458.00000	1,475	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		526.00000	515	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		705.00000	713	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,773.00000	1,754	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		511.00000	517	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,580.00000	2,558	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		374.00000	379	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,443.00000	3,420	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		275.00000	278	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,344.00000	4,319	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,269.00000	4,295	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		37.00000	36	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,299.00000	3,325	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		67.00000	65	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,394.00000	2,417	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		162.00000	158	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,644.00000	1,663	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		413.00000	403	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		782.00000	791	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,550.00000	1,532	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		561.00000	568	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,330.00000	2,309	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		410.00000	415	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,178.00000	3,156	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		302.00000	306	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,071.00000	4,047	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.75	Call		4,079.00000	4,106	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		48.00000	47	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,104.00000	3,130	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		72.00000	70	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,227.00000	2,249	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		196.00000	190	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,516.00000	1,534	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		485.00000	474	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		729.00000	738	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,698.00000	1,679	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		527.00000	534	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,496.00000	2,475	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		386.00000	390	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,354.00000	3,331	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		285.00000	288	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,254.00000	4,229	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,174.00000	4,200	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		42.00000	41	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,201.00000	3,227	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		70.00000	68	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,310.00000	2,332	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		178.00000	173	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,579.00000	1,597	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		448.00000	438	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		755.00000	764	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,624.00000	1,605	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		544.00000	550	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,412.00000	2,391	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		398.00000	402	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,266.00000	3,243	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		294.00000	297	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,162.00000	4,138	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.00050	13.97370		21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,203.00000	1,206	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,179.00000	1,155	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,221.00000	1,224	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,148.00000	1,124	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,427.00000	1,432	20.16	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		853.00000	831	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,299.00000	1,303	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,025.00000	1,002	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		454.00000	454	26.20	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,981.00000	3,953	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,240.00000	1,243	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,117.00000	1,093	20.93	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 14/06/2010 Currency Future	14.10	Call		1,148.00000	1,151	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,274.00000	1,251	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,131.00000	1,133	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,307.00000	1,283	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,279.00000	1,283	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,055.00000	1,032	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,299.00000	1,303	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,025.00000	1,002	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,166.00000	1,169	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,242.00000	1,219	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,221.00000	1,224	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,148.00000	1,124	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,184.00000	1,187	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,211.00000	1,187	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,383.00000	1,387	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		909.00000	887	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,405.00000	1,409	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		881.00000	859	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,496.00000	1,502	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		773.00000	751	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,450.00000	1,455	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		826.00000	804	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,260.00000	1,263	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,086.00000	1,062	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		986.00000	988	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,612.00000	1,587	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,063.00000	1,066	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,440.00000	1,415	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,031.00000	2,043	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		407.00000	393	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,707.00000	1,718	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		583.00000	567	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		794.00000	795	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,171.00000	2,145	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		611.00000	611	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,988.00000	2,961	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		472.00000	471	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,848.00000	3,821	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		367.00000	366	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,743.00000	4,715	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,066.00000	2,078	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		392.00000	378	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,738.00000	1,748	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		564.00000	548	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,473.00000	1,478	19.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Put		799.00000	778	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,080.00000	1,082	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,406.00000	1,382	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		805.00000	806	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,132.00000	2,106	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		619.00000	619	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,945.00000	2,918	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		478.00000	477	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,804.00000	3,777	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		371.00000	370	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,697.00000	4,670	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,385.00000	5,410	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	10	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,947.00000	3,970	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		73.00000	70	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,598.00000	2,615	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		224.00000	215	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,570.00000	1,576	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		696.00000	675	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		651.00000	651	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,777.00000	2,750	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		443.00000	442	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,069.00000	4,041	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		284.00000	285	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,411.00000	5,384	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		165.00000	165	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,792.00000	6,765	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,829.00000	5,855	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	4	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,370.00000	4,394	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		46.00000	43	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,976.00000	2,996	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		153.00000	146	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,832.00000	1,843	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		508.00000	493	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		732.00000	732	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,408.00000	2,382	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		496.00000	496	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,673.00000	3,645	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		334.00000	334	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,010.00000	4,984	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		195.00000	195	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,371.00000	6,344	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,077.00000	6,103	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.40	Call			4,608.00000	4,632	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			34.00000	31	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,197.00000	3,219	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			123.00000	119	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,997.00000	2,009	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			423.00000	409	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			783.00000	784	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,210.00000	2,184	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			529.00000	529	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,456.00000	3,429	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			362.00000	361	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,788.00000	4,761	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			213.00000	214	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,140.00000	6,113	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,512.00000	4,536	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			39.00000	36	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,569.00000	3,592	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			95.00000	91	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,680.00000	2,698	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			206.00000	197	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,930.00000	1,941	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			456.00000	441	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,016.00000	1,018	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,542.00000	1,518	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			762.00000	763	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,288.00000	2,262	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			588.00000	589	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,115.00000	3,089	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,663.00000	3,686	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			89.00000	85	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,763.00000	2,782	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			190.00000	181	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,047.00000	1,049	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,474.00000	1,449	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			604.00000	604	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,030.00000	3,003	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			466.00000	465	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,893.00000	3,865	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,656.00000	4,680	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			32.00000	29	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,710.00000	3,733	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			86.00000	83	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,806.00000	2,824	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			182.00000	174	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			449.00000	448	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Put		4,025.00000	3,997	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		943.00000	945	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,720.00000	1,694	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		713.00000	713	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,489.00000	2,462	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		551.00000	551	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,327.00000	3,300	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		426.00000	425	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,202.00000	4,175	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		877.00000	878	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,903.00000	1,878	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		668.00000	668	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,694.00000	2,667	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		516.00000	515	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,542.00000	3,515	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		400.00000	399	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,426.00000	4,398	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,276.00000	4,299	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		52.00000	49	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,336.00000	3,358	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		112.00000	108	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,476.00000	2,493	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		252.00000	242	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,769.00000	1,780	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		545.00000	529	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		817.00000	818	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,093.00000	2,067	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		627.00000	626	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,903.00000	2,876	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		484.00000	483	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,760.00000	3,733	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		376.00000	375	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,652.00000	4,624	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,136.00000	4,158	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		62.00000	58	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,357.00000	2,373	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		283.00000	273	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,677.00000	1,687	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		603.00000	587	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,090.00000	4,112	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		66.00000	61	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,151.00000	3,173	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		127.00000	123	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,318.00000	2,334	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		294.00000	283	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.95	Call		1,647.00000	1,657	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		623.00000	607	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		773.00000	773	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,249.00000	2,223	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		596.00000	596	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,073.00000	3,046	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		460.00000	459	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,937.00000	3,909	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		358.00000	357	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,834.00000	4,806	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,994.00000	4,018	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		70.00000	67	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,063.00000	3,083	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		140.00000	133	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,244.00000	2,258	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		320.00000	307	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,595.00000	1,602	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		671.00000	651	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		752.00000	752	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,328.00000	2,302	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		581.00000	581	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,157.00000	3,131	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		345.00000	346	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,922.00000	4,896	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,899.00000	3,923	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		75.00000	72	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,172.00000	2,185	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		348.00000	334	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,545.00000	1,551	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		721.00000	700	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		565.00000	566	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,242.00000	3,215	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		437.00000	436	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,113.00000	4,086	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,182.00000	4,205	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		59.00000	55	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,243.00000	3,266	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		119.00000	115	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,397.00000	2,413	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		273.00000	262	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,323.00000	4,346	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		49.00000	46	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,382.00000	3,405	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		108.00000	104	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,516.00000	2,533	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Put		243.00000	233	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,800.00000	1,811	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		526.00000	511	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		828.00000	829	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,055.00000	2,029	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		634.00000	634	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,861.00000	2,834	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		490.00000	489	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,716.00000	3,689	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		380.00000	379	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,607.00000	4,579	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,382.00000	3,405	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		108.00000	104	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,516.00000	2,533	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		243.00000	233	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,800.00000	1,811	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		526.00000	511	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		828.00000	829	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,055.00000	2,029	23.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.30200	11.32760		20.67	11,075,960.00	980	19,508.00
€ / R On 12/06/2009 Currency Future	11.35	Call		69.00000	56	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		92.00000	104	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		69.00000	56	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		92.00000	104	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		135.00000	107	23.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		58.00000	55	23.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		50.00000	46	25.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		123.00000	144	25.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		42.00000	41	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		165.00000	189	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		37.00000	37	32.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		209.00000	235	32.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		94.00000	70	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		66.00000	68	20.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		28.00000	22	37.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		351.00000	370	37.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		28.00000	22	37.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		351.00000	370	37.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		33.00000	34	35.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		256.00000	282	35.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		20.00000	11	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		443.00000	459	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		31.00000	32	38.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		303.00000	330	38.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.20	Call			179.00000	148	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			52.00000	46	26.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			15.00000	8	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			488.00000	506	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			11.00000	5	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			534.00000	553	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			11.00000	5	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			534.00000	553	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			6.00000	2	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			628.00000	650	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			923.00000	948	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2.00000	1	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			774.00000	799	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2.00000	1	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			774.00000	799	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			973.00000	998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			873.00000	898	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,023.00000	1,048	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,073.00000	1,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,123.00000	1,148	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,272.00000	1,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,472.00000	1,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,672.00000	1,698	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,622.00000	1,648	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,972.00000	1,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,022.00000	2,048	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,922.00000	1,948	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,872.00000	1,898	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,822.00000	1,848	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	36.70	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 12/06/2009 Currency Future	13.15	Put			1,822.00000	1,848	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,722.00000	1,748	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,172.00000	2,198	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,322.00000	2,348	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,372.00000	2,398	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,072.00000	2,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,022.00000	2,048	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,722.00000	1,748	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,522.00000	1,548	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,772.00000	1,798	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,572.00000	1,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,122.00000	2,148	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,322.00000	2,348	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,372.00000	2,398	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,472.00000	2,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,572.00000	2,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,272.00000	2,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,972.00000	1,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,222.00000	2,248	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,622.00000	2,648	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,672.00000	2,698	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,772.00000	2,798	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,322.00000	3,348	36.70	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 12/06/2009 Currency Future	14.70	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,372.00000	3,398	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,022.00000	3,048	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,822.00000	2,848	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,522.00000	2,548	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,272.00000	2,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,222.00000	2,248	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,472.00000	2,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,072.00000	2,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,772.00000	2,798	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,172.00000	3,198	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,572.00000	3,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,872.00000	3,898	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,972.00000	2,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,872.00000	2,898	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,572.00000	1,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,422.00000	1,448	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			973.00000	998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,023.00000	1,048	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,222.00000	1,248	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,172.00000	1,198	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,322.00000	1,348	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3.00000	1	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			725.00000	749	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	0	36.70	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 12/06/2009 Currency Future	12.15	Put			824.00000	848	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			27.00000	15	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			399.00000	413	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			8.00000	4	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			581.00000	602	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			4.00000	2	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			677.00000	700	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,222.00000	1,248	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,372.00000	1,398	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			3.00000	1	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			725.00000	749	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			824.00000	848	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,322.00000	1,348	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,522.00000	1,548	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,272.00000	1,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,073.00000	1,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,472.00000	1,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,422.00000	2,448	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,572.00000	2,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,922.00000	2,948	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,122.00000	3,148	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,222.00000	3,248	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,422.00000	3,448	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,522.00000	3,548	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,622.00000	3,648	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,722.00000	3,748	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,072.00000	3,098	36.70	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 12/06/2009 Currency Future	14.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,272.00000	3,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,972.00000	2,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,072.00000	3,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,272.00000	3,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,472.00000	3,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,672.00000	3,698	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,772.00000	3,798	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,972.00000	3,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,072.00000	4,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,172.00000	4,198	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,272.00000	4,298	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,472.00000	3,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,572.00000	3,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,972.00000	3,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,722.00000	2,748	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,772.00000	1,798	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,722.00000	2,748	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,822.00000	2,848	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,872.00000	2,898	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,078.00000	5,052	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,578.00000	3,552	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,078.00000	2,052	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			582.00000	555	34.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	10.75	Put			4.00000	3	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,922.00000	3,948	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,422.00000	5,448	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,922.00000	6,948	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,428.00000	5,402	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,928.00000	3,902	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,428.00000	2,402	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			928.00000	902	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			5,072.00000	5,098	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,572.00000	6,598	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,528.00000	5,502	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,028.00000	4,002	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,528.00000	2,502	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,028.00000	1,002	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			0.00000	0	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,972.00000	4,998	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,472.00000	6,498	36.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			31.00000	32	38.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			303.00000	330	38.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			308.00000	278	32.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			30.00000	26	32.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			224.00000	193	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			46.00000	41	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call			348.00000	319	32.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put			21.00000	17	32.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			269.00000	239	33.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			42.00000	37	33.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call			440.00000	412	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put			13.00000	10	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			269.00000	239	33.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			42.00000	37	33.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.15	Call		224.00000	193	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		46.00000	41	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		394.00000	365	33.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		16.00000	13	33.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Call		486.00000	459	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Put		9.00000	7	34.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		394.00000	365	33.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		16.00000	13	33.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		42.00000	41	29.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		165.00000	189	29.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.48260	11.51160		20.45	10,334,340.00	900	11,498.00
€ / R On 14/09/2009 Currency Future	11.50	Call		491.00000	472	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		480.00000	489	20.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		472.00000	453	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		510.00000	520	20.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		511.00000	492	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		449.00000	459	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		453.00000	435	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		541.00000	553	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		435.00000	418	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		574.00000	586	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		418.00000	402	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		607.00000	619	21.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		511.00000	492	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		449.00000	459	20.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		387.00000	372	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		675.00000	689	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		373.00000	358	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		711.00000	725	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		402.00000	387	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		641.00000	654	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		359.00000	345	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		747.00000	762	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		554.00000	533	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		392.00000	401	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		324.00000	311	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		812.00000	828	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		341.00000	327	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		779.00000	795	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		307.00000	294	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		846.00000	862	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		291.00000	279	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		880.00000	896	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		209.00000	199	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,098.00000	1,117	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.30	Call		234.00000	224	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,023.00000	1,041	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		248.00000	237	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		986.00000	1,004	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		198.00000	188	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,136.00000	1,156	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		187.00000	177	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,175.00000	1,195	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		166.00000	157	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,254.00000	1,275	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		156.00000	148	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,295.00000	1,316	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		130.00000	123	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,419.00000	1,440	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		101.00000	95	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,590.00000	1,613	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		78.00000	73	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,766.00000	1,790	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		83.00000	78	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,722.00000	1,746	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		83.00000	78	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,722.00000	1,746	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		52.00000	48	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,040.00000	2,066	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		48.00000	45	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,087.00000	2,112	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		55.00000	52	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,994.00000	2,019	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		59.00000	55	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,948.00000	1,973	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		64.00000	59	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,902.00000	1,927	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		64.00000	59	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,902.00000	1,927	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		73.00000	68	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,811.00000	1,836	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		39.00000	36	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,227.00000	2,253	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		31.00000	29	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,370.00000	2,396	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		29.00000	27	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,417.00000	2,444	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		45.00000	42	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,133.00000	2,159	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		68.00000	64	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Put		1,857.00000	1,881	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		68.00000	64	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,857.00000	1,881	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		59.00000	55	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,948.00000	1,973	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		95.00000	89	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,633.00000	1,657	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		36.00000	34	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,275.00000	2,301	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		42.00000	39	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,180.00000	2,206	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		29.00000	27	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,417.00000	2,444	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		27.00000	25	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,465.00000	2,492	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		25.00000	23	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,513.00000	2,540	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		21.00000	20	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,610.00000	2,637	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		34.00000	31	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,322.00000	2,349	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		89.00000	84	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,677.00000	1,701	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		18.00000	17	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,707.00000	2,734	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		6.00000	6	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,345.00000	3,373	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		34.00000	31	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,322.00000	2,349	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		21.00000	20	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,610.00000	2,637	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		16.00000	14	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,804.00000	2,832	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		13.00000	12	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,902.00000	2,930	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		11.00000	10	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,000.00000	3,028	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		10.00000	9	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,098.00000	3,126	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		45.00000	42	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,133.00000	2,159	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		16.00000	14	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,804.00000	2,832	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		13.00000	12	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,902.00000	2,930	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.70	Call		147.00000	139	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,336.00000	1,357	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		130.00000	123	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,419.00000	1,440	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		115.00000	108	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,503.00000	1,526	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		48.00000	45	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,087.00000	2,112	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		23.00000	21	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,562.00000	2,589	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		20.00000	18	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,658.00000	2,686	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		17.00000	16	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,755.00000	2,783	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		89.00000	84	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,677.00000	1,701	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		115.00000	108	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,503.00000	1,526	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		122.00000	116	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,461.00000	1,483	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		108.00000	102	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,546.00000	1,569	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		31.00000	29	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,370.00000	2,396	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		95.00000	89	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,633.00000	1,657	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		42.00000	39	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,180.00000	2,206	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		138.00000	131	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,377.00000	1,398	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		166.00000	157	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,254.00000	1,275	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		222.00000	211	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,060.00000	1,079	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		176.00000	167	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,214.00000	1,235	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		276.00000	264	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		915.00000	932	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		222.00000	211	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,060.00000	1,079	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		122.00000	116	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,461.00000	1,483	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		291.00000	279	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		880.00000	896	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		262.00000	250	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.20	Put		950.00000	968	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		276.00000	264	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		915.00000	932	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		156.00000	148	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,295.00000	1,316	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,112.00000	5,083	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,612.00000	3,583	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,119.00000	2,090	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	8	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		814.00000	787	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		202.00000	205	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		3.00000	2	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,891.00000	3,920	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,389.00000	5,418	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,888.00000	6,917	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,412.00000	5,383	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,912.00000	3,883	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,415.00000	2,385	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	3	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,036.00000	1,008	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		124.00000	125	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		4.00000	4	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,593.00000	3,621	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,089.00000	5,118	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,588.00000	6,617	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,562.00000	5,533	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,062.00000	4,033	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,563.00000	2,534	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,156.00000	1,128	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		94.00000	95	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		5.00000	5	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,444.00000	3,472	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		0.00000	0	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,939.00000	4,968	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,438.00000	6,467	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		601.00000	579	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		339.00000	346	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		682.00000	657	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		271.00000	275	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		627.00000	603	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		315.00000	321	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		576.00000	555	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		365.00000	372	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		532.00000	512	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		420.00000	430	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		532.00000	512	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		420.00000	430	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		359.00000	345	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		747.00000	762	22.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		453.00000	435	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		541.00000	553	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		654.00000	630	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		292.00000	297	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		554.00000	533	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		392.00000	401	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		373.00000	358	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		711.00000	725	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		714.00000	688	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		252.00000	256	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		654.00000	630	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		292.00000	297	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		435.00000	418	21.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		574.00000	586	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.64960	11.68130		20.76	0.00	0	8,947.00
€ / R On 14/12/2009 Currency Future	11.70	Call		687.00000	671	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		706.00000	722	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		728.00000	710	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		647.00000	661	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		528.00000	517	22.36	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,047.00000	1,067	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		170.00000	165	27.77	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,089.00000	3,115	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		669.00000	653	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		737.00000	754	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		651.00000	636	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		770.00000	787	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		634.00000	620	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		803.00000	820	21.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.65	Call			707.00000	690	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			676.00000	690	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			586.00000	573	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			904.00000	923	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			617.00000	603	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			836.00000	854	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			571.00000	558	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			939.00000	958	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			556.00000	544	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			975.00000	994	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			601.00000	588	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			870.00000	888	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			750.00000	732	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			619.00000	632	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			542.00000	530	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,011.00000	1,030	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			515.00000	504	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,084.00000	1,104	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			444.00000	435	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,313.00000	1,335	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			466.00000	456	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,235.00000	1,257	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			478.00000	468	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,197.00000	1,218	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			424.00000	415	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,392.00000	1,415	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			414.00000	404	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,433.00000	1,455	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			404.00000	395	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,472.00000	1,495	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			394.00000	385	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,513.00000	1,535	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			358.00000	350	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,677.00000	1,700	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			326.00000	318	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,845.00000	1,869	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			298.00000	291	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,017.00000	2,041	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			312.00000	304	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,930.00000	1,955	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			305.00000	297	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,973.00000	1,998	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			305.00000	297	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,973.00000	1,998	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			267.00000	261	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Put		2,236.00000	2,261	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		262.00000	254	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,280.00000	2,305	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		273.00000	267	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,192.00000	2,217	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		279.00000	272	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,148.00000	2,173	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		285.00000	278	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,104.00000	2,129	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		279.00000	272	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,148.00000	2,173	25.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		291.00000	285	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,060.00000	2,085	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		243.00000	236	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,412.00000	2,436	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		319.00000	311	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,887.00000	1,912	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		151.00000	146	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,319.00000	3,346	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		255.00000	248	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,324.00000	2,349	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		231.00000	225	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,500.00000	2,525	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		220.00000	214	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,589.00000	2,614	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		210.00000	204	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,679.00000	2,704	27.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		200.00000	194	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,769.00000	2,795	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		312.00000	304	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,930.00000	1,955	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		298.00000	291	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,017.00000	2,041	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		249.00000	242	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,368.00000	2,392	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		237.00000	230	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,456.00000	2,481	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		226.00000	219	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,544.00000	2,570	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		350.00000	341	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,718.00000	1,742	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		334.00000	326	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,802.00000	1,826	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		267.00000	261	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,236.00000	2,261	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call			334.00000	326	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,802.00000	1,826	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			243.00000	236	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,412.00000	2,436	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			341.00000	334	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,760.00000	1,784	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			249.00000	242	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,368.00000	2,392	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			237.00000	230	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,456.00000	2,481	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			215.00000	209	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,634.00000	2,659	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			220.00000	214	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,589.00000	2,614	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			366.00000	358	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,635.00000	1,658	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			375.00000	367	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,594.00000	1,617	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			341.00000	334	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,760.00000	1,784	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			273.00000	267	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,192.00000	2,217	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			375.00000	367	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,594.00000	1,617	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			385.00000	376	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,553.00000	1,576	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			350.00000	341	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,718.00000	1,742	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			455.00000	445	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,274.00000	1,296	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			434.00000	425	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,353.00000	1,375	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			490.00000	479	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,159.00000	1,180	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			424.00000	415	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,392.00000	1,415	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			502.00000	491	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,121.00000	1,142	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			478.00000	468	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,197.00000	1,218	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			434.00000	425	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,353.00000	1,375	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,254.00000	1,227	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			223.00000	227	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			946.00000	924	19.80	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	11.15	Put		415.00000	425	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		166.00000	161	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,135.00000	3,162	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,402.00000	1,374	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		171.00000	174	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,060.00000	1,037	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		329.00000	337	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		795.00000	776	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		564.00000	576	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		158.00000	153	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,227.00000	3,254	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,176.00000	2,143	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		45.00000	44	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,002.00000	979	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		370.00000	379	19.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		107.00000	103	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,976.00000	4,003	28.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		41.00000	38	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,409.00000	5,439	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		14.00000	13	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,883.00000	6,914	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,467.00000	2,435	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		36.00000	35	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,185.00000	1,160	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		254.00000	261	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		124.00000	119	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,692.00000	3,720	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		50.00000	47	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,119.00000	5,148	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		18.00000	17	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,586.00000	6,617	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		528.00000	517	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,047.00000	1,067	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,614.00000	2,581	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		33.00000	32	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,290.00000	1,263	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		209.00000	213	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		133.00000	128	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,552.00000	3,579	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		55.00000	52	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,974.00000	5,003	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		20.00000	18	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,438.00000	6,469	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,891.00000	3,859	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		9.00000	9	25.75	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 14/12/2009 Currency Future	8.80	Call			2,908.00000	2,875	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			26.00000	26	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,941.00000	1,912	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			60.00000	62	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,153.00000	1,128	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			272.00000	279	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			155.00000	149	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,273.00000	3,300	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			93.00000	89	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,212.00000	4,239	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,990.00000	3,958	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	8	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,006.00000	2,974	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			25.00000	24	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,031.00000	2,001	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			50.00000	52	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,219.00000	1,193	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			237.00000	244	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			163.00000	157	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,181.00000	3,208	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			100.00000	95	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,118.00000	4,145	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,039.00000	4,007	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			8.00000	8	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,055.00000	3,023	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			23.00000	23	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,079.00000	2,046	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			48.00000	47	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			102.00000	98	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,071.00000	4,099	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,792.00000	3,760	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	10	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,810.00000	2,777	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			28.00000	28	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,853.00000	1,824	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			72.00000	74	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,090.00000	1,067	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			309.00000	317	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			147.00000	142	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,366.00000	3,392	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			87.00000	83	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,306.00000	4,334	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,693.00000	3,661	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			12.00000	11	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,712.00000	2,679	21.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.00	Put		30.00000	29	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,767.00000	1,738	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		86.00000	88	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,031.00000	1,007	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		349.00000	358	19.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		140.00000	135	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,458.00000	3,485	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		82.00000	78	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,401.00000	4,428	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,594.00000	3,562	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	13	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,682.00000	1,653	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		101.00000	104	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		973.00000	951	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		392.00000	402	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		77.00000	73	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,495.00000	4,523	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,644.00000	3,612	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	12	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,663.00000	2,630	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		31.00000	31	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,724.00000	1,695	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		93.00000	96	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		136.00000	132	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,505.00000	3,532	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		79.00000	75	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,448.00000	4,476	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,841.00000	3,809	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	10	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,859.00000	2,826	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		27.00000	27	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,897.00000	1,868	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		66.00000	68	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,121.00000	1,097	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		290.00000	298	19.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		90.00000	86	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,259.00000	4,286	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,940.00000	3,908	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		9.00000	9	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,957.00000	2,924	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		26.00000	25	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,986.00000	1,956	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		55.00000	57	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		96.00000	92	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,165.00000	4,192	29.04	0.00	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	7.60	Call		4,088.00000	4,057	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	7	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,104.00000	3,072	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		22.00000	22	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,128.00000	2,095	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		46.00000	45	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		104.00000	100	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,023.00000	4,051	28.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.81310	11.85020		20.88	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.85	Call		858.00000	845	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		858.00000	882	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		840.00000	827	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		890.00000	914	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		878.00000	864	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		828.00000	851	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		822.00000	810	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		922.00000	947	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		805.00000	793	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		955.00000	980	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		788.00000	776	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		988.00000	1,013	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		756.00000	745	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,055.00000	1,082	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		740.00000	729	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,090.00000	1,116	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		772.00000	760	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,021.00000	1,047	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		725.00000	714	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,125.00000	1,151	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,626.00000	3,589	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	26	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,659.00000	2,623	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		59.00000	60	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,782.00000	1,753	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		182.00000	189	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,126.00000	1,107	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		526.00000	544	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		492.00000	486	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,892.00000	1,923	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		345.00000	341	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,745.00000	2,778	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		242.00000	238	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,642.00000	3,675	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		162.00000	158	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,562.00000	4,595	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.20	Call			3,675.00000	3,638	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			25.00000	25	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,706.00000	2,670	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			56.00000	57	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,821.00000	1,791	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			171.00000	178	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,152.00000	1,133	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			502.00000	519	19.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			501.00000	495	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,851.00000	1,882	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			352.00000	347	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,702.00000	2,734	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			246.00000	243	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,596.00000	3,629	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			166.00000	162	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,516.00000	4,549	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,773.00000	3,736	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			23.00000	23	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,800.00000	2,765	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			50.00000	51	19.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,901.00000	1,871	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			151.00000	157	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,206.00000	1,185	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			455.00000	472	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			520.00000	513	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,769.00000	1,800	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			365.00000	360	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,615.00000	2,647	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			255.00000	251	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,505.00000	3,538	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			174.00000	170	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,424.00000	4,457	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,822.00000	3,786	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			22.00000	22	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,847.00000	2,812	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			47.00000	49	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,942.00000	1,911	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			142.00000	148	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,233.00000	1,212	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			433.00000	449	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			529.00000	523	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,729.00000	1,760	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			372.00000	367	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,572.00000	2,604	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			260.00000	256	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.05	Put			3,460.00000	3,493	27.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			179.00000	174	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,378.00000	4,411	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,724.00000	3,687	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			24.00000	24	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,753.00000	2,717	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			53.00000	54	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,861.00000	1,831	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			161.00000	168	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,178.00000	1,159	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			478.00000	495	19.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			510.00000	504	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,810.00000	1,841	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			358.00000	353	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,658.00000	2,690	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			251.00000	247	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,550.00000	3,584	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			170.00000	166	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,470.00000	4,503	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,970.00000	3,933	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			20.00000	20	23.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,990.00000	2,955	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			40.00000	41	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			2,066.00000	2,034	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			116.00000	121	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,320.00000	1,297	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			370.00000	384	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			560.00000	553	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,610.00000	1,640	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			394.00000	388	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,443.00000	2,475	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			274.00000	270	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,324.00000	3,357	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			192.00000	188	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,242.00000	4,275	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			4,068.00000	4,032	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			18.00000	19	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			3,087.00000	3,050	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			37.00000	37	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			2,153.00000	2,119	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			103.00000	105	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			1,383.00000	1,357	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			333.00000	344	18.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			582.00000	574	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,531.00000	1,561	23.17	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 15/03/2010 Currency Future	13.80	Call			408.00000	403	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,358.00000	2,390	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			284.00000	280	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,234.00000	3,267	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			200.00000	197	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,150.00000	4,184	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,020.00000	3,983	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			19.00000	20	24.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,038.00000	3,002	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			38.00000	39	20.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,108.00000	2,076	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			108.00000	113	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,350.00000	1,327	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			350.00000	364	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			571.00000	563	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,570.00000	1,600	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			401.00000	395	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,401.00000	2,432	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			279.00000	275	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,279.00000	3,312	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			197.00000	192	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,197.00000	4,229	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,872.00000	3,835	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			21.00000	22	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,895.00000	2,859	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			45.00000	46	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,983.00000	1,952	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			133.00000	138	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,261.00000	1,240	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			411.00000	427	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			539.00000	532	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,689.00000	1,719	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			379.00000	374	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,529.00000	2,561	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			265.00000	261	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,414.00000	3,448	27.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			183.00000	179	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,333.00000	4,366	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,921.00000	3,884	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			21.00000	21	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,943.00000	2,907	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			42.00000	44	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,024.00000	1,993	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			124.00000	130	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,290.00000	1,268	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.95	Put			390.00000	405	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			549.00000	542	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,649.00000	1,679	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			386.00000	381	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,486.00000	2,518	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			269.00000	265	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,369.00000	3,402	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			188.00000	183	28.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,287.00000	4,320	28.30	0.00	0	0.00
AL12 On 06/08/2009 Index Future				318.01800	317.28600		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.49800	245.50200		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				277.68700	277.51100		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				311.13500	310.43900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				290.01500	289.75000		0.00	0.00	0	562.00
ALBI On 05/11/2009 Index Future				295.07100	294.79800		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				300.00600	299.70600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.52100	124.43900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.71600	126.63100		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.99200	128.90500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				291.95200	291.65450		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi				297.04200	296.73550		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				302.37700	302.06500		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				355.41500	355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future				362.29900	362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.59900	7.66800		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.82500	8.84000		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.42800	8.42200		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.87900	8.89700		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.89300		8.89500		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96300		8.96200		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.92600		8.92500		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.89200		6.99800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.75100		6.86400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.93500		7.04300		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.47000		7.56100		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.88900		7.90900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.14600		8.22400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.65400		7.73000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.91400		7.98300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.21400		8.27000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.60100		8.63000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.74500		8.76400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.89500		8.90600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.77000		8.76900		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.83000		8.82500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.89500		8.88500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.25500		8.25500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.66100		7.65100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.36300		7.34200		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.80600		7.79300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.44900		7.43900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.24100		7.23900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.58600		7.59000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			279.31700		279.04600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			284.24100		283.96200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			289.34600		289.06100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.81000		6.84100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,987.00000	3,018	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			9.00000	8	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call			3,233.00000	3,265	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,251.00000	1,250	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			30.00000	29	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.43900		8.46300		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,576.00000	4,673	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			437.00000	405	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.53100		8.55600		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			778.00000	800	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,387.00000	6,279	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.62800		8.65500		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,498.00000	1,533	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,074.00000	5,975	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.71200		8.74000		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,803.00000	1,857	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,943.00000	2,865	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.93700		8.96900		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,503.00000	3,639	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,206.00000	3,035	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			122.00000	128	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,635.00000	15,334	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.98500		9.01800		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,257.00000	5,402	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,427.00000	5,260	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,142.00000	4,265	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,722.00000	6,533	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,231.00000	1,278	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,257.00000	13,991	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			835.00000	868	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,690.00000	16,411	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.03600		9.07000		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,470.00000	3,567	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,534.00000	11,313	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.08500		9.12000		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,697.00000	1,836	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			2,810.00000	2,626	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.51900		8.55300		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,341.00000	3,448	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			431.00000	394	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.59200		8.62800		8.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Call			577.00000	602	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,311.00000	5,189	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.67600		8.71400		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			883.00000	915	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,761.00000	5,644	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.76100		8.80100		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,458.00000	1,518	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,586.00000	2,497	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.96000		9.00300		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,685.00000	2,818	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,338.00000	1,233	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.03400		9.07900		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			437.00000	463	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,410.00000	9,194	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.11600		9.16400		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,687.00000	1,758	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,890.00000	6,711	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.19300		9.24300		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,281.00000	1,383	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,524.00000	2,373	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.97700		9.02000		13.59	1,900.41	20	515.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,855.00000	2,997	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,494.00000	1,379	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.04200		9.08700		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			473.00000	501	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,374.00000	10,138	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.11300		9.16000		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,862.00000	1,938	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,559.00000	7,367	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.18400		9.23300		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,252.00000	1,361	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,563.00000	2,398	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.52700		8.55000		7.55	0.00	0	1,897.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,792.00000	2,850	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			355.00000	332	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			29.00000	30	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,706.00000	5,626	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.60800		8.63400		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			470.00000	484	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,382.00000	4,307	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.70500		8.73200		6.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future	7.50	Call			706.00000	723	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,733.00000	4,664	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.81100		8.84100		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,735.00000	1,776	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,009.00000	1,960	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.04700		9.10000		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,643.00000	2,816	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,735.00000	1,584	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.10700		9.16200		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			454.00000	488	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,184.00000	10,888	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.17300		9.23000		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,914.00000	2,011	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,921.00000	7,683	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.24000		9.30000		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,561.00000	1,731	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,849.00000	1,673	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.12500		9.17600		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,458.00000	2,616	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,998.00000	1,838	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.18300		9.23700		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			612.00000	655	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,434.00000	10,146	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.26000		9.31500		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,312.00000	2,421	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,419.00000	7,195	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.35400		9.40900		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,155.00000	1,293	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,101.00000	1,913	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.49500		8.53700		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,766.00000	3,964	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,013.00000	1,857	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,072.00000	1,149	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,804.00000	5,528	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.52200		8.56500		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,253.00000	10,535	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,338.00000	1,260	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			859.00000	910	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,247.00000	12,937	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			554.00000	588	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,658.00000	15,332	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future			8.55100		8.59400		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,115.00000	2,205	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,134.00000	11,866	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,240.00000	12,517	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,915.00000	1,834	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.57600		8.62100		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,010.00000	1,164	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			2,017.00000	1,799	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			288.17100		287.87800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			293.25100		292.95000		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			298.51800		298.21100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.48950		6.45360		22.46	6,184,493.50	953	8,404.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			52.00000	70	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			49.00000	31	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			52.00000	70	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			49.00000	31	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			87.00000	109	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			33.00000	20	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			21.00000	26	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			117.00000	87	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			17.00000	19	30.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			163.00000	130	30.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			127.00000	152	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			23.00000	13	30.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			33.00000	38	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			80.00000	49	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			21.00000	26	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			117.00000	87	26.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			87.00000	109	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			33.00000	20	27.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			216.00000	245	35.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			12.00000	6	35.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			262.00000	294	38.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			9.00000	4	38.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			310.00000	342	40.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			6.00000	3	40.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			14.00000	16	35.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			211.00000	177	35.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			14.00000	16	35.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			211.00000	177	35.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			11.00000	15	40.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			258.00000	225	40.48	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 12/06/2009 Currency Future	6.75	Call			10.00000	9	41.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			306.00000	270	41.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			7.00000	6	42.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			354.00000	317	42.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			7.00000	6	42.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			354.00000	317	42.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			3.00000	3	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			450.00000	414	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			5.00000	4	44.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			402.00000	365	44.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			11.00000	15	40.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			258.00000	225	40.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			2.00000	2	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			498.00000	462	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			2.00000	2	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			498.00000	462	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			3.00000	3	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			450.00000	414	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			5.00000	4	44.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			402.00000	365	44.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	1	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			597.00000	561	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			1.00000	1	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			548.00000	512	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			647.00000	611	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			697.00000	661	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	1	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			597.00000	561	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			697.00000	661	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,346.00000	1,311	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,446.00000	1,411	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,146.00000	1,111	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			946.00000	911	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			796.00000	761	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			747.00000	711	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			170.00000	198	33.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.30	Put			17.00000	9	33.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			747.00000	711	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			846.00000	811	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			946.00000	911	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,046.00000	1,011	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			896.00000	861	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			996.00000	961	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			455.00000	490	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			2.00000	1	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			358.00000	392	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			4.00000	2	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			262.00000	294	38.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			9.00000	4	38.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			170.00000	198	33.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			17.00000	9	33.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			407.00000	441	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			3.00000	1	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			310.00000	342	40.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			6.00000	3	40.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,096.00000	1,061	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,196.00000	1,161	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			846.00000	811	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,246.00000	1,211	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,246.00000	1,211	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,346.00000	1,311	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,446.00000	1,411	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,546.00000	1,511	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,646.00000	1,611	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,746.00000	1,711	45.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,846.00000	1,811	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,746.00000	1,711	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,096.00000	1,061	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,804.00000	5,840	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,304.00000	4,340	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,804.00000	2,839	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,304.00000	1,340	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,696.00000	1,661	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,196.00000	3,161	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,696.00000	4,661	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,196.00000	6,161	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,954.00000	5,990	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,454.00000	4,490	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,954.00000	2,990	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,454.00000	1,490	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,046.00000	3,011	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,546.00000	4,511	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,046.00000	6,011	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			6,054.00000	6,090	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,554.00000	4,590	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			3,054.00000	3,089	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,554.00000	1,590	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call			0.00000	0	45.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,946.00000	2,911	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,446.00000	4,411	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,946.00000	5,911	45.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		704.00000	740	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		604.00000	640	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		505.00000	540	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		1.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		407.00000	441	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		3.00000	1	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		654.00000	690	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		554.00000	590	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		0.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		505.00000	540	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		1.00000	0	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		358.00000	392	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		4.00000	2	43.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		17.00000	19	30.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		163.00000	130	30.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55460	6.51940		20.16	5,171,579.40	789	97,528.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		277.00000	293	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		258.00000	238	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		239.00000	253	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		320.00000	299	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		223.00000	236	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		353.00000	331	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		257.00000	272	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		288.00000	268	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		321.00000	339	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		201.00000	185	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		257.00000	272	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		288.00000	268	20.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		223.00000	236	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		353.00000	331	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		321.00000	339	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		201.00000	185	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		298.00000	315	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		229.00000	210	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		346.00000	366	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		177.00000	161	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		403.00000	426	18.61	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	6.25	Put		134.00000	121	18.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		435.00000	459	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		116.00000	105	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		193.00000	204	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		424.00000	400	21.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		207.00000	219	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		388.00000	365	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		207.00000	219	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		388.00000	365	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		180.00000	191	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		461.00000	436	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		180.00000	191	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		461.00000	436	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		158.00000	167	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		538.00000	512	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		130.00000	142	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		611.00000	588	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		158.00000	167	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		538.00000	512	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		169.00000	178	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		499.00000	474	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		144.00000	156	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		574.00000	552	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		118.00000	129	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		649.00000	625	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		144.00000	156	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		574.00000	552	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		118.00000	129	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		649.00000	625	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		97.00000	106	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		727.00000	702	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		107.00000	117	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		688.00000	663	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		107.00000	117	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		688.00000	663	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		87.00000	96	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		768.00000	742	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		71.00000	78	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		851.00000	824	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		298.00000	315	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		229.00000	210	19.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		97.00000	106	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		727.00000	702	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		79.00000	87	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		809.00000	782	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call			71.00000	78	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			851.00000	824	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			57.00000	63	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			938.00000	909	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			87.00000	96	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			768.00000	742	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			57.00000	63	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			938.00000	909	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			45.00000	51	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,026.00000	996	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			64.00000	71	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			894.00000	866	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			51.00000	57	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			982.00000	952	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			41.00000	45	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,071.00000	1,041	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			373.00000	395	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			154.00000	140	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			435.00000	459	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			116.00000	105	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,769.00000	5,805	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,269.00000	4,305	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,769.00000	2,805	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,272.00000	1,306	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			2.00000	2	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			7.00000	8	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,737.00000	1,703	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,231.00000	3,195	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,731.00000	4,695	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,231.00000	6,195	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,969.00000	6,005	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,469.00000	4,505	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,969.00000	3,005	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,470.00000	1,505	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			12.00000	14	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,542.00000	1,509	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,031.00000	2,996	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,531.00000	4,495	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,031.00000	5,995	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,019.00000	6,055	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,519.00000	4,555	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,019.00000	3,055	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,520.00000	1,555	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		13.00000	15	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,494.00000	1,461	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,981.00000	2,946	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,481.00000	4,445	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,981.00000	5,945	22.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		543.00000	571	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		73.00000	66	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		469.00000	494	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		100.00000	90	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		750.00000	782	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		31.00000	27	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		664.00000	694	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		45.00000	39	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		582.00000	611	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		63.00000	56	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		505.00000	532	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		86.00000	77	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		707.00000	737	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		37.00000	33	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		622.00000	652	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		53.00000	47	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		373.00000	395	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		154.00000	140	18.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		505.00000	532	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		86.00000	77	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		239.00000	253	20.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		320.00000	299	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future			6.61150	6.57870		20.32	991,725.00	150	357.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		374.00000	389	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		395.00000	377	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		393.00000	408	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		365.00000	347	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		339.00000	352	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		460.00000	441	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		339.00000	352	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		460.00000	441	20.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		393.00000	408	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		365.00000	347	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		433.00000	450	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		304.00000	289	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		356.00000	370	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		427.00000	408	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		356.00000	370	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		427.00000	408	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		413.00000	429	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		334.00000	317	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		455.00000	473	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		277.00000	261	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		504.00000	524	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		226.00000	212	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		504.00000	524	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		226.00000	212	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		532.00000	552	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		203.00000	191	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		280.00000	291	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		601.00000	580	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		323.00000	336	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		494.00000	474	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		308.00000	320	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		529.00000	508	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		308.00000	320	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		529.00000	508	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		293.00000	305	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		565.00000	544	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		280.00000	291	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		601.00000	580	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		251.00000	266	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		672.00000	654	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		221.00000	234	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		742.00000	723	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		193.00000	206	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		815.00000	794	22.29	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	7.30	Call		169.00000	180	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		890.00000	869	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		455.00000	473	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		277.00000	261	19.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		479.00000	498	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		250.00000	236	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	278	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		639.00000	617	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	250	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		707.00000	688	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		207.00000	220	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		778.00000	758	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		433.00000	450	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		304.00000	289	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	278	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		639.00000	617	22.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		207.00000	220	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		778.00000	758	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		181.00000	193	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		852.00000	831	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	250	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		707.00000	688	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,729.00000	5,762	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		4,229.00000	4,262	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		2,729.00000	2,762	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		1,248.00000	1,280	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		20.00000	18	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		34.00000	38	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,806.00000	1,776	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	3	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,274.00000	3,241	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,771.00000	4,739	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,271.00000	6,239	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,979.00000	6,012	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,479.00000	4,512	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		2,979.00000	3,012	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		1,486.00000	1,519	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	5.10	Put		8.00000	7	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		51.00000	56	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,573.00000	1,545	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	4	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,025.00000	2,993	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,521.00000	4,489	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,021.00000	5,989	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,029.00000	6,062	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		4,529.00000	4,562	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		3,029.00000	3,062	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		1,535.00000	1,567	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		6.00000	6	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		56.00000	61	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,527.00000	1,499	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	5	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,975.00000	2,943	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,471.00000	4,439	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,971.00000	5,939	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		626.00000	651	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		147.00000	139	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		561.00000	582	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		182.00000	171	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		773.00000	800	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		94.00000	89	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		697.00000	723	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		118.00000	112	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		591.00000	616	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		163.00000	154	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		561.00000	582	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		182.00000	171	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		661.00000	686	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		132.00000	125	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		479.00000	498	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		250.00000	236	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		293.00000	305	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		565.00000	544	21.53	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:							641,162,202.31	77,565	978,155.00

Grand Total: 641,162,202.31 77,565 978,155.00