



Daily MTM Report

Daily summary for 04/06/2009

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			14.25400	14.22900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.94500	6.90500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.34000	8.31000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.89000	8.84000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.45500	8.42500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.91000	8.89000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.92000	8.89000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.45500	8.42500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.02500	8.98500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.12500	9.07800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.47000	8.41500			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			8.03520	8.07540		24.99	119,370,931.20	14,856	351,916.00
\$ / R On 12/06/2009 Currency Future	8.10	Call		111.00000	92	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put		135.00000	157	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		132.00000	111	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		107.00000	126	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call		164.00000	140	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put		88.00000	104	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		76.00000	62	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		201.00000	227	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		52.00000	42	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		276.00000	306	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		42.00000	34	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		317.00000	349	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		29.00000	23	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		403.00000	437	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		23.00000	18	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		448.00000	483	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		13.00000	10	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		588.00000	625	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		13.00000	10	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		588.00000	625	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		19.00000	15	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		494.00000	530	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		35.00000	28	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		359.00000	392	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		7.00000	6	33.71	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		732.00000	770	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		19.00000	15	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		494.00000	530	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		16.00000	12	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		540.00000	577	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		9.00000	7	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		683.00000	722	33.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		5.00000	4	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		830.00000	869	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		3.00000	2	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		978.00000	1,017	36.61	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 12/06/2009 Currency Future	9.15	Call			2.00000	2	37.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			1,077.00000	1,116	37.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2.00000	1	38.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,126.00000	1,166	38.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			2.00000	1	38.94	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,176.00000	1,216	38.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1.00000	1	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,226.00000	1,266	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			4.00000	3	36.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			928.00000	968	36.03	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			2.00000	1	38.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,126.00000	1,166	38.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	49.58	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,125.00000	2,165	49.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1.00000	0	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,475.00000	1,515	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1.00000	0	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,575.00000	1,615	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	46.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,825.00000	1,865	46.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			0.00000	0	44.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,675.00000	1,715	44.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	51.78	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,325.00000	2,365	51.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1.00000	0	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,475.00000	1,515	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1.00000	0	42.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,525.00000	1,565	42.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1.00000	0	43.53	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,575.00000	1,615	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	45.73	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,775.00000	1,815	45.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1.00000	0	42.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,525.00000	1,565	42.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	45.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,725.00000	1,765	45.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	48.48	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,025.00000	2,065	48.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	49.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,075.00000	2,115	49.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	54.50	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,725.00000	2,765	54.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	48.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			2,025.00000	2,065	48.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	49.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,125.00000	2,165	49.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	52.88	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,425.00000	2,465	52.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,275.00000	2,315	51.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	53.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,475.00000	2,515	53.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	59.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,925.00000	3,965	59.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,725.00000	4,765	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	54.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,625.00000	2,665	54.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	53.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,575.00000	2,615	53.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	53.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,525.00000	2,565	53.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	50.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,225.00000	2,265	50.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	47.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,975.00000	2,015	47.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	52.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,375.00000	2,415	52.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	50.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,175.00000	2,215	50.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,875.00000	1,915	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,925.00000	1,965	47.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	50.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,225.00000	2,265	50.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	51.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,275.00000	2,315	51.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	51.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,325.00000	2,365	51.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	53.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,575.00000	2,615	53.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	44.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,625.00000	1,665	44.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	47.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,975.00000	2,015	47.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	53.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,525.00000	2,565	53.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	53.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,475.00000	2,515	53.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	54.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,825.00000	2,865	54.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,975.00000	3,015	55.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	56.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,075.00000	3,115	56.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,775.00000	2,815	54.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	54.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,725.00000	2,765	54.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	55.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,875.00000	2,915	55.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	56.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,275.00000	3,315	56.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	58.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,575.00000	3,615	58.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	58.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,625.00000	3,665	58.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	59.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,775.00000	3,815	59.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	56.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,125.00000	3,165	56.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	54.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,775.00000	2,815	54.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1.00000	1	41.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,425.00000	1,465	41.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	46.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,825.00000	1,865	46.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	45.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,725.00000	1,765	45.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1.00000	1	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,326.00000	1,366	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			4.00000	3	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			879.00000	918	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			4.00000	3	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			879.00000	918	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			11.00000	8	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			635.00000	673	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			29.00000	23	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			403.00000	437	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			6.00000	5	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			781.00000	819	34.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			63.00000	51	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			237.00000	266	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			52.00000	42	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.30	Put			276.00000	306	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			5.00000	4	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			830.00000	869	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3.00000	2	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,027.00000	1,067	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			92.00000	76	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			166.00000	191	26.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			35.00000	28	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			359.00000	392	29.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			16.00000	12	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			540.00000	577	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			11.00000	8	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			635.00000	673	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			7.00000	6	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			732.00000	770	33.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			3.00000	2	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			1,027.00000	1,067	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1.00000	1	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,226.00000	1,266	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	44.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,625.00000	1,665	44.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1.00000	1	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,326.00000	1,366	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	49.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			2,075.00000	2,115	49.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	54.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,675.00000	2,715	54.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	56.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			3,075.00000	3,115	56.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	56.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,175.00000	3,215	56.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	55.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,925.00000	2,965	55.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	55.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,025.00000	3,065	55.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	54.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,825.00000	2,865	54.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	55.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			3,025.00000	3,065	55.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	56.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,225.00000	3,265	56.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	57.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,325.00000	3,365	57.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	57.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,425.00000	3,465	57.49	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 12/06/2009 Currency Future	11.60	Call			0.00000	0	57.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,525.00000	3,565	57.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	57.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,375.00000	3,415	57.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	57.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,475.00000	3,515	57.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	58.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,675.00000	3,715	58.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	59.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,875.00000	3,915	59.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	59.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,975.00000	4,015	59.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	60.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			4,075.00000	4,115	60.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	60.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,175.00000	4,215	60.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,725.00000	3,765	58.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	59.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,825.00000	3,865	59.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	60.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			4,025.00000	4,065	60.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	57.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,475.00000	3,515	57.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	59.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,975.00000	4,015	59.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	56.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,225.00000	3,265	56.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	57.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,325.00000	3,365	57.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	55.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,975.00000	3,015	55.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	56.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,275.00000	3,315	56.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,875.00000	1,915	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	45.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,775.00000	1,815	45.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1.00000	1	40.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,276.00000	1,316	40.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	1	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,375.00000	1,415	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1.00000	1	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,375.00000	1,415	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1.00000	1	40.10	0.00	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			1,276.00000	1,316	40.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,775.00000	4,735	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,275.00000	3,235	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,775.00000	1,735	43.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	43.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			314.00000	281	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			38.00000	46	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	60.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,225.00000	4,265	60.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,725.00000	5,765	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,225.00000	7,265	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,025.00000	4,985	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,525.00000	3,485	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,025.00000	1,985	46.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	46.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			538.00000	500	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			13.00000	15	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,475.00000	5,515	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,975.00000	7,015	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,325.00000	3,285	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,325.00000	2,285	43.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	43.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,326.00000	1,285	39.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	39.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			356.00000	322	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			31.00000	37	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,675.00000	4,715	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,475.00000	3,435	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,475.00000	2,435	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,475.00000	1,435	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	41.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			491.00000	454	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			16.00000	18	30.49	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 12/06/2009 Currency Future	12.60	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,525.00000	4,565	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,525.00000	2,485	41.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	41.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,525.00000	1,485	41.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	41.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,475.00000	4,515	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	59.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,825.00000	3,865	59.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,825.00000	4,865	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,625.00000	3,585	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,625.00000	2,585	40.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	40.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,625.00000	1,585	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			633.00000	594	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			8.00000	9	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,875.00000	4,915	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,975.00000	5,015	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,425.00000	3,385	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,425.00000	2,385	42.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	42.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,426.00000	1,385	40.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	40.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			445.00000	408	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			20.00000	23	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			5,075.00000	5,115	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			5,025.00000	5,065	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,575.00000	3,535	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,575.00000	2,535	40.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	40.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,575.00000	1,535	42.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	42.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			585.00000	547	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			10.00000	11	31.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	62.02	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	13.00	Put			4,925.00000	4,965	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,725.00000	3,685	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,725.00000	2,685	39.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	39.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,725.00000	1,685	43.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	43.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			730.00000	691	33.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			5.00000	6	33.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,775.00000	4,815	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,775.00000	3,735	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,775.00000	2,735	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			779.00000	740	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			4.00000	4	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	58.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,725.00000	3,765	58.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,875.00000	3,835	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,875.00000	2,835	38.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	38.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,875.00000	1,835	44.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	44.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			878.00000	838	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			2.00000	3	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,625.00000	4,665	62.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			3,975.00000	3,935	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			2,975.00000	2,935	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			1,975.00000	1,935	45.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	45.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			977.00000	937	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			2.00000	2	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,075.00000	4,035	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,075.00000	3,035	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,075.00000	2,035	45.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	45.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			1,076.00000	1,036	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			1.00000	1	37.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.50	Call		0.00000	0	61.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,425.00000	4,465	61.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		4,025.00000	3,985	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		3,025.00000	2,985	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	36.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		1,027.00000	986	37.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		1.00000	1	37.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		132.00000	111	24.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		107.00000	126	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.17610	8.21780		23.33	39,253,456.10	4,801	39,243.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		413.00000	395	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		395.00000	419	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		310.00000	296	24.98	8,880,000.00	30	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		592.00000	620	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		435.00000	415	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		367.00000	388	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,031.00000	995	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		63.00000	68	21.85	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		507.00000	484	22.88	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		290.00000	308	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		394.00000	376	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		426.00000	450	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		246.00000	234	26.16	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		778.00000	808	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		375.00000	358	24.04	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		457.00000	482	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		325.00000	310	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		557.00000	584	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		282.00000	269	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		665.00000	693	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		270.00000	257	25.69	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		702.00000	731	25.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		753.00000	721	21.84	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		136.00000	145	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		235.00000	224	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		818.00000	848	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		258.00000	245	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		740.00000	769	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		296.00000	282	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		628.00000	656	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		215.00000	205	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		898.00000	929	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		189.00000	180	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		1,021.00000	1,054	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Call		167.00000	158	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		1,149.00000	1,182	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		153.00000	145	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,235.00000	1,269	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		140.00000	133	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,323.00000	1,357	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		147.00000	139	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,279.00000	1,312	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		114.00000	108	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,546.00000	1,581	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		64.00000	60	32.79	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,247.00000	2,284	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		101.00000	95	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,683.00000	1,719	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		84.00000	79	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,916.00000	1,953	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		97.00000	92	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,730.00000	1,766	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		110.00000	103	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,592.00000	1,627	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		105.00000	99	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,638.00000	1,673	30.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		94.00000	88	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,776.00000	1,812	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		94.00000	88	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,776.00000	1,812	31.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		72.00000	67	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		2,104.00000	2,141	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		69.00000	65	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,152.00000	2,189	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		67.00000	62	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,199.00000	2,236	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		67.00000	62	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		2,199.00000	2,236	32.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		60.00000	56	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,342.00000	2,379	33.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		52.00000	48	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,534.00000	2,572	33.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		43.00000	40	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,775.00000	2,814	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		7.00000	5	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,789.00000	4,829	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		46.00000	43	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,679.00000	2,717	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		48.00000	45	34.06	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	10.80	Put			2,630.00000	2,668	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			50.00000	46	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,582.00000	2,620	33.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			62.00000	58	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,294.00000	2,332	32.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			75.00000	70	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,057.00000	2,094	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			55.00000	52	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,438.00000	2,475	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			53.00000	50	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,486.00000	2,524	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			81.00000	76	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,963.00000	2,000	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			90.00000	85	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,822.00000	1,859	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			78.00000	73	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,010.00000	2,047	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			57.00000	53	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,390.00000	2,427	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			55.00000	52	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,438.00000	2,475	33.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			46.00000	43	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,679.00000	2,717	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			57.00000	53	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,390.00000	2,427	33.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			69.00000	65	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,152.00000	2,189	32.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			75.00000	70	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			2,057.00000	2,094	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			87.00000	82	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,869.00000	1,906	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			34.00000	30	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,116.00000	3,154	35.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			119.00000	112	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,501.00000	1,536	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			110.00000	103	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,592.00000	1,627	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			101.00000	95	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,683.00000	1,719	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			64.00000	60	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,247.00000	2,284	32.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			124.00000	117	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,456.00000	1,491	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			114.00000	108	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,546.00000	1,581	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.50	Call			129.00000	122	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,411.00000	1,446	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			81.00000	76	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,963.00000	2,000	31.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			45.00000	41	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,727.00000	2,765	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			42.00000	39	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,824.00000	2,863	34.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			78.00000	73	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			2,010.00000	2,047	31.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			40.00000	37	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,873.00000	2,911	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			38.00000	35	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,970.00000	3,009	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			48.00000	45	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,630.00000	2,668	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			40.00000	37	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,873.00000	2,911	34.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			35.00000	32	35.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			3,067.00000	3,106	35.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			45.00000	41	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,727.00000	2,765	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			39.00000	36	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,921.00000	2,960	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			84.00000	79	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,916.00000	1,953	31.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			39.00000	36	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,921.00000	2,960	35.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			37.00000	33	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			3,019.00000	3,057	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			53.00000	50	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,486.00000	2,524	33.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			38.00000	35	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,970.00000	3,009	35.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			32.00000	29	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,164.00000	3,203	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			174.00000	165	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,106.00000	1,139	28.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			135.00000	127	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,367.00000	1,401	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			124.00000	117	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,456.00000	1,491	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			181.00000	172	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,064.00000	1,096	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			140.00000	133	29.03	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	9.40	Put			1,323.00000	1,357	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			160.00000	151	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,192.00000	1,225	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			135.00000	127	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,367.00000	1,401	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			97.00000	92	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,730.00000	1,766	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			90.00000	85	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,822.00000	1,859	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			167.00000	158	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,149.00000	1,182	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			119.00000	112	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,501.00000	1,536	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			189.00000	180	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			1,021.00000	1,054	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			198.00000	188	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			980.00000	1,012	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			181.00000	172	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			1,064.00000	1,096	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,818.00000	4,776	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,318.00000	3,276	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,830.00000	1,788	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			12.00000	12	25.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			561.00000	536	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			243.00000	260	22.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			13.00000	11	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,195.00000	4,235	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			2.00000	2	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,685.00000	5,726	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,183.00000	7,224	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,018.00000	4,976	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,518.00000	3,476	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,027.00000	1,985	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			9.00000	9	26.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			682.00000	654	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			164.00000	178	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			16.00000	14	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,998.00000	4,037	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	2	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,485.00000	5,526	36.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	0	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		6,983.00000	7,024	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,068.00000	5,026	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,568.00000	3,526	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,076.00000	2,035	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		8.00000	9	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		717.00000	686	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		149.00000	160	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		17.00000	14	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,949.00000	3,988	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		3.00000	3	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,435.00000	5,476	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	0	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,933.00000	6,974	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		225.00000	214	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		857.00000	888	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		206.00000	196	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		938.00000	970	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		147.00000	139	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,279.00000	1,312	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,346.00000	1,307	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		29.00000	31	22.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		907.00000	872	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		89.00000	96	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		341.00000	325	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		523.00000	549	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,535.00000	1,495	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		17.00000	19	22.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,074.00000	1,037	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		56.00000	61	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,584.00000	1,543	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		16.00000	17	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,118.00000	1,080	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		50.00000	54	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,633.00000	1,592	23.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		15.00000	16	23.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,163.00000	1,124	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		45.00000	48	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		458.00000	437	23.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		340.00000	361	23.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		26.00000	23	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,408.00000	3,447	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		10.00000	9	36.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,393.00000	4,433	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		258.00000	245	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		740.00000	769	25.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		24.00000	21	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,506.00000	3,545	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		9.00000	8	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,491.00000	4,532	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,488.00000	1,448	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		20.00000	21	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		650.00000	623	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		182.00000	197	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		23.00000	20	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,555.00000	3,594	36.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		9.00000	7	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,541.00000	4,581	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,440.00000	1,400	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		22.00000	24	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		989.00000	953	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		71.00000	77	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		619.00000	593	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		201.00000	217	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		22.00000	19	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,604.00000	3,643	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		8.00000	7	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,590.00000	4,631	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		25.00000	22	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,457.00000	3,496	35.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		10.00000	8	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,442.00000	4,482	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,731.00000	1,690	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		13.00000	14	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,254.00000	1,215	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		36.00000	39	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		828.00000	795	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		111.00000	119	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		28.00000	25	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,311.00000	3,349	35.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		12.00000	10	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,294.00000	4,334	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,780.00000	1,739	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		13.00000	13	24.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,300.00000	1,261	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		32.00000	34	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		867.00000	833	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		100.00000	107	21.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.95	Call			534.00000	510	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			266.00000	284	22.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			325.00000	310	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			557.00000	584	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			30.00000	27	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,262.00000	3,301	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			12.00000	10	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,244.00000	4,284	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			1,928.00000	1,887	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			10.00000	11	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			14.00000	12	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			4,097.00000	4,136	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			1,978.00000	1,936	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			10.00000	10	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			15.00000	13	36.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			4,047.00000	4,087	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.30570		8.34530		23.45	9,144,575.70	1,101	15,364.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			565.00000	548	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			570.00000	592	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			274.00000	266	27.54	798,000,000.00	3,000	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,429.00000	1,460	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			586.00000	567	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			541.00000	561	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			65.00000	62	34.31	0.00	0	904.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,020.00000	4,056	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			607.00000	588	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			512.00000	533	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			220.00000	213	28.83	0.00	0	10,905.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,775.00000	1,807	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			586.00000	567	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			541.00000	561	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			565.00000	548	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			570.00000	592	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			528.00000	512	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			633.00000	657	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			494.00000	479	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			699.00000	724	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			478.00000	464	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			733.00000	758	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			478.00000	464	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			733.00000	758	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			433.00000	420	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			838.00000	865	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			462.00000	449	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			767.00000	793	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,099.00000	1,070	21.54	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			153.00000	164	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			394.00000	382	25.49	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			948.00000	976	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			381.00000	370	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			986.00000	1,014	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			394.00000	382	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			948.00000	976	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			406.00000	394	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			911.00000	938	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			448.00000	434	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			802.00000	828	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			419.00000	407	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			874.00000	901	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			370.00000	358	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,024.00000	1,053	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			337.00000	327	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,142.00000	1,171	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			308.00000	299	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,263.00000	1,293	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			291.00000	282	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,345.00000	1,376	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			282.00000	274	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,387.00000	1,418	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			308.00000	299	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,263.00000	1,293	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			267.00000	259	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,472.00000	1,503	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			327.00000	317	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,182.00000	1,211	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			282.00000	274	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,387.00000	1,418	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			233.00000	226	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,688.00000	1,720	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			191.00000	185	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,996.00000	2,029	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			208.00000	201	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,863.00000	1,895	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			227.00000	219	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,732.00000	1,764	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			227.00000	219	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,732.00000	1,764	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			202.00000	196	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,907.00000	1,940	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			172.00000	166	30.05	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 14/12/2009 Currency Future	10.35	Put		2,176.00000	2,210	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		163.00000	157	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,268.00000	2,302	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		159.00000	153	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,313.00000	2,348	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		151.00000	146	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,405.00000	2,440	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		136.00000	132	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,591.00000	2,626	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		120.00000	116	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,825.00000	2,860	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		123.00000	119	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,778.00000	2,813	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		130.00000	125	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,684.00000	2,719	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		176.00000	170	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,131.00000	2,165	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		167.00000	162	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,222.00000	2,256	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		147.00000	142	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,452.00000	2,486	30.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		140.00000	135	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,545.00000	2,579	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		136.00000	132	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,591.00000	2,626	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		186.00000	180	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,041.00000	2,074	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		197.00000	190	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,951.00000	1,984	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		155.00000	149	30.59	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,359.00000	2,394	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		143.00000	138	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,498.00000	2,533	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		197.00000	190	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,951.00000	1,984	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		45.00000	43	35.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,700.00000	4,737	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		114.00000	110	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,919.00000	2,955	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		117.00000	113	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,872.00000	2,907	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		106.00000	103	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,061.00000	3,097	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		112.00000	108	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,966.00000	3,002	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Call		65.00000	62	34.31	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,020.00000	4,056	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		93.00000	89	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,347.00000	3,384	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		97.00000	93	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,252.00000	3,288	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		76.00000	73	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,731.00000	3,767	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		61.00000	59	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,116.00000	4,153	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		50.00000	48	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,505.00000	4,542	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		41.00000	39	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,896.00000	4,933	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		81.00000	77	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,635.00000	3,672	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		53.00000	50	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,407.00000	4,444	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		43.00000	41	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,798.00000	4,835	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		511.00000	495	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		665.00000	690	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		347.00000	337	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,102.00000	1,131	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		246.00000	238	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,600.00000	1,632	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		72.00000	69	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,827.00000	3,863	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		39.00000	37	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,994.00000	5,031	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		546.00000	530	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		601.00000	624	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		260.00000	252	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,514.00000	1,546	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		186.00000	180	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,041.00000	2,074	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		102.00000	98	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,156.00000	3,192	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		55.00000	53	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,310.00000	4,347	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		419.00000	407	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		874.00000	901	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		85.00000	82	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,539.00000	3,576	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		34.00000	32	36.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,288.00000	5,326	36.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		58.00000	56	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,213.00000	4,250	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		43.00000	41	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,798.00000	4,835	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		32.00000	30	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,387.00000	5,425	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		448.00000	434	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		802.00000	828	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		89.00000	85	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,443.00000	3,480	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		47.00000	45	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,602.00000	4,639	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		35.00000	34	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,190.00000	5,228	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		68.00000	65	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,923.00000	3,960	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		50.00000	48	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,505.00000	4,542	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		37.00000	35	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,092.00000	5,129	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		299.00000	290	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,304.00000	1,334	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		214.00000	207	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,819.00000	1,851	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		87.00000	84	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,491.00000	3,528	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		63.00000	60	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,068.00000	4,105	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		46.00000	44	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,651.00000	4,688	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		35.00000	33	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,239.00000	5,277	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		630.00000	610	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		485.00000	504	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		85.00000	82	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,539.00000	3,576	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		677.00000	656	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		432.00000	451	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		702.00000	681	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		406.00000	425	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		317.00000	308	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,222.00000	1,252	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		120.00000	116	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,825.00000	2,860	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call			91.00000	87	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,395.00000	3,432	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			67.00000	64	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,971.00000	4,008	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			49.00000	46	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,553.00000	4,591	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			781.00000	758	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			336.00000	352	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			347.00000	337	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,102.00000	1,131	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			72.00000	69	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,827.00000	3,863	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			754.00000	731	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			358.00000	376	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			494.00000	479	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			699.00000	724	24.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			239.00000	232	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,644.00000	1,676	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			126.00000	122	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,731.00000	2,766	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			95.00000	91	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,299.00000	3,336	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			70.00000	67	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,875.00000	3,912	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			40.00000	38	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,945.00000	4,982	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			898.00000	873	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			253.00000	267	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			106.00000	103	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,061.00000	3,097	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			929.00000	903	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			234.00000	248	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			406.00000	394	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			911.00000	938	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			109.00000	105	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,014.00000	3,049	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			83.00000	79	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,588.00000	3,624	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			961.00000	935	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			216.00000	229	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			727.00000	706	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			382.00000	400	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			327.00000	317	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,182.00000	1,211	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			104.00000	100	32.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,109.00000	3,145	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		78.00000	75	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,683.00000	3,719	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		57.00000	54	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,261.00000	4,298	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		31.00000	30	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,436.00000	5,474	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		81.00000	77	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,635.00000	3,672	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		29.00000	28	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,584.00000	5,622	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		31.00000	29	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,485.00000	5,523	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		83.00000	79	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,588.00000	3,624	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		60.00000	57	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,165.00000	4,201	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		33.00000	31	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,338.00000	5,376	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		28.00000	27	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,683.00000	5,721	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		653.00000	633	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		458.00000	477	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		630.00000	610	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		485.00000	504	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		898.00000	873	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		253.00000	267	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		702.00000	681	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		406.00000	425	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		528.00000	512	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		633.00000	657	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		91.00000	87	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,395.00000	3,432	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		49.00000	46	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,553.00000	4,591	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		27.00000	26	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,732.00000	5,770	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		809.00000	785	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		314.00000	330	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		36.00000	34	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		5,141.00000	5,179	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		867.00000	843	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		272.00000	287	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		38.00000	36	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,043.00000	5,080	35.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,215.00000	1,182	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			120.00000	127	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			462.00000	449	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			767.00000	793	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			155.00000	149	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,359.00000	2,394	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			54.00000	51	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,359.00000	4,396	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			44.00000	42	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,749.00000	4,786	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,256.00000	1,223	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			110.00000	117	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			994.00000	968	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			199.00000	212	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			381.00000	370	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			986.00000	1,014	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			133.00000	128	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,638.00000	2,673	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			95.00000	91	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,299.00000	3,336	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			38.00000	36	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,043.00000	5,080	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,175.00000	1,143	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			129.00000	137	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,511.00000	1,476	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			66.00000	70	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			898.00000	873	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			253.00000	267	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,555.00000	1,520	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			60.00000	64	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			191.00000	185	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,996.00000	2,029	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,467.00000	1,433	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			72.00000	77	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			867.00000	843	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			272.00000	287	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			181.00000	175	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,086.00000	2,119	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			63.00000	60	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,068.00000	4,105	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,467.00000	1,433	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			72.00000	77	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,600.00000	1,564	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			55.00000	59	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,795.00000	4,756	34.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,301.00000	3,261	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	6	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,829.00000	1,792	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		33.00000	36	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	11	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,217.00000	7,256	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,045.00000	5,006	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,549.00000	3,510	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,066.00000	2,027	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	21	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		838.00000	814	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		292.00000	308	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		15.00000	14	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,969.00000	7,008	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,135.00000	1,106	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		140.00000	150	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		754.00000	731	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		358.00000	376	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		54.00000	51	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,359.00000	4,396	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,350.00000	3,311	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,361.00000	2,321	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	16	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,424.00000	1,390	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		79.00000	84	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,558.00000	2,519	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	13	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		22.00000	20	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,276.00000	6,315	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		16.00000	15	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,821.00000	6,859	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,599.00000	3,559	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		4.00000	4	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,607.00000	2,568	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		12.00000	12	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,645.00000	1,609	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		50.00000	53	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		15.00000	14	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,920.00000	6,958	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,499.00000	3,460	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	4	31.25	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	5.85	Call			2,509.00000	2,469	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			13.00000	14	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			14.00000	13	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,019.00000	7,057	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,450.00000	3,410	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	5	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,459.00000	2,420	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			14.00000	14	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			14.00000	13	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,068.00000	7,107	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,698.00000	3,659	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,706.00000	2,667	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			11.00000	11	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,736.00000	1,700	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			41.00000	44	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,748.00000	3,709	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,756.00000	2,716	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			10.00000	11	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,782.00000	1,746	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			37.00000	40	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			17.00000	15	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,771.00000	6,810	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,898.00000	3,858	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,904.00000	2,865	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			9.00000	9	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,922.00000	1,885	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			27.00000	29	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,063.00000	1,035	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			168.00000	179	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			214.00000	207	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,819.00000	1,851	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			18.00000	17	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,623.00000	6,661	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,997.00000	3,958	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			2.00000	2	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			3,003.00000	2,964	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			8.00000	8	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			2,017.00000	1,979	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			22.00000	24	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			20.00000	18	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,524.00000	6,562	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			4,047.00000	4,008	34.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.30	Put		2.00000	2	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,053.00000	3,014	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		8.00000	8	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		20.00000	19	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,475.00000	6,513	37.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,097.00000	4,057	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	2	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,102.00000	3,063	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		7.00000	7	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,115.00000	2,076	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		20.00000	20	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		20.00000	19	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,425.00000	6,463	37.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.43410	8.47310		23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		704.00000	685	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		681.00000	700	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		209.00000	203	30.00	0.00	0	17,736.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,786.00000	2,819	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		724.00000	704	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		651.00000	670	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		489.00000	476	25.35	0.00	0	17,736.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,166.00000	1,192	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		685.00000	666	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		712.00000	732	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		667.00000	649	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		744.00000	765	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		616.00000	599	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		843.00000	865	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		600.00000	583	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		877.00000	899	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		555.00000	540	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		982.00000	1,006	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		514.00000	500	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,091.00000	1,116	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		541.00000	526	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,018.00000	1,042	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		569.00000	554	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		946.00000	970	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		455.00000	442	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,281.00000	1,308	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		433.00000	422	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,360.00000	1,388	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		404.00000	393	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,481.00000	1,509	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		423.00000	412	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,400.00000	1,428	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		386.00000	376	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,563.00000	1,592	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		386.00000	376	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,563.00000	1,592	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		174.00000	169	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,201.00000	3,235	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		395.00000	384	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,522.00000	1,550	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		346.00000	337	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,773.00000	1,803	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		323.00000	314	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,900.00000	1,930	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		288.00000	280	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,115.00000	2,146	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		315.00000	307	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,942.00000	1,973	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		338.00000	330	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,815.00000	1,846	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		338.00000	330	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,815.00000	1,846	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		308.00000	300	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,985.00000	2,016	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		129.00000	125	32.34	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,956.00000	3,991	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		353.00000	344	27.35	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,730.00000	1,760	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		308.00000	300	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,985.00000	2,016	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		264.00000	256	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,291.00000	2,322	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		258.00000	251	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,335.00000	2,367	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		269.00000	262	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,246.00000	2,278	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		252.00000	246	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,379.00000	2,412	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		237.00000	230	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,514.00000	2,546	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		214.00000	208	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,741.00000	2,774	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		193.00000	187	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,969.00000	3,003	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		197.00000	191	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,923.00000	2,957	30.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Call			205.00000	199	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,832.00000	2,865	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			201.00000	195	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,878.00000	2,911	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			227.00000	221	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,604.00000	2,637	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			232.00000	226	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,559.00000	2,592	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			218.00000	212	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,695.00000	2,728	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			209.00000	203	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,786.00000	2,819	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			223.00000	217	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,650.00000	2,683	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			242.00000	235	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,469.00000	2,501	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			252.00000	246	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,379.00000	2,412	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			232.00000	226	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,559.00000	2,592	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			189.00000	183	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,016.00000	3,049	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			178.00000	173	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,145.00000	3,179	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			185.00000	180	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,062.00000	3,096	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			185.00000	180	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,062.00000	3,096	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			181.00000	176	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,108.00000	3,142	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			164.00000	160	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,341.00000	3,376	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			178.00000	173	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,155.00000	3,189	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			158.00000	154	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,435.00000	3,470	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			171.00000	166	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,248.00000	3,282	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			168.00000	163	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,294.00000	3,329	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			369.00000	359	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,646.00000	1,675	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			323.00000	314	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,900.00000	1,930	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			294.00000	287	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,071.00000	2,103	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		282.00000	274	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,158.00000	2,190	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		118.00000	114	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,195.00000	4,230	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		413.00000	402	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,440.00000	1,468	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		168.00000	163	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,294.00000	3,329	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		68.00000	66	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,295.00000	5,332	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		444.00000	432	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,321.00000	1,348	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		227.00000	221	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,604.00000	2,637	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		74.00000	72	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,151.00000	5,188	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		466.00000	453	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,243.00000	1,269	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		78.00000	76	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,055.00000	5,092	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		477.00000	464	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,204.00000	1,230	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		205.00000	199	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,832.00000	2,865	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		80.00000	78	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,007.00000	5,044	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		501.00000	488	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,128.00000	1,154	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		85.00000	82	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,912.00000	4,948	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		152.00000	148	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,529.00000	3,564	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		59.00000	57	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,536.00000	5,573	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		377.00000	367	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,604.00000	1,633	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		161.00000	157	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,388.00000	3,423	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		155.00000	151	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,482.00000	3,517	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		61.00000	59	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,488.00000	5,525	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		152.00000	148	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,529.00000	3,564	31.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			147.00000	143	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,624.00000	3,659	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			141.00000	137	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,718.00000	3,753	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			53.00000	51	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,730.00000	5,767	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			361.00000	352	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,688.00000	1,717	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			189.00000	183	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,016.00000	3,049	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			155.00000	151	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,482.00000	3,517	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			150.00000	145	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,577.00000	3,611	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			57.00000	56	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,584.00000	5,622	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			64.00000	62	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,391.00000	5,428	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			455.00000	442	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,281.00000	1,308	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			76.00000	74	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,103.00000	5,140	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			584.00000	568	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			911.00000	934	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			90.00000	87	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,816.00000	4,853	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			541.00000	526	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,018.00000	1,042	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			247.00000	240	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,424.00000	2,456	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			201.00000	195	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,878.00000	2,911	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			82.00000	80	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,959.00000	4,996	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			223.00000	217	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,650.00000	2,683	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			181.00000	176	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,108.00000	3,142	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			72.00000	70	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,199.00000	5,236	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			258.00000	251	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,335.00000	2,367	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			247.00000	240	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,424.00000	2,456	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			87.00000	85	33.46	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 15/03/2010 Currency Future	13.25	Put		4,864.00000	4,900	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		527.00000	513	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,054.00000	1,079	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		70.00000	68	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,247.00000	5,284	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		92.00000	89	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,769.00000	4,805	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		649.00000	632	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		776.00000	797	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		275.00000	268	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,202.00000	2,234	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		100.00000	97	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,627.00000	4,663	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		282.00000	274	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,158.00000	2,190	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		103.00000	100	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,580.00000	4,616	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		106.00000	103	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,483.00000	4,519	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		301.00000	293	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,028.00000	2,059	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		288.00000	280	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,115.00000	2,146	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		104.00000	101	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,531.00000	4,567	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		857.00000	834	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		484.00000	500	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		330.00000	322	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,857.00000	1,888	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		120.00000	116	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,147.00000	4,182	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		833.00000	811	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		510.00000	526	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		907.00000	882	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		434.00000	448	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		361.00000	352	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,688.00000	1,717	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		124.00000	121	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,051.00000	4,087	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		933.00000	908	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		410.00000	424	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		126.00000	123	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,003.00000	4,039	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		766.00000	745	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		592.00000	611	22.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.10	Call			315.00000	307	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,942.00000	1,973	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			301.00000	293	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,028.00000	2,059	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			112.00000	109	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,339.00000	4,374	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			882.00000	858	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			459.00000	474	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			353.00000	344	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,730.00000	1,760	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			122.00000	119	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,099.00000	4,134	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			960.00000	934	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			386.00000	400	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			377.00000	367	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,604.00000	1,633	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,104.00000	1,075	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			281.00000	291	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			423.00000	412	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,400.00000	1,428	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			126.00000	123	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,003.00000	4,039	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,135.00000	1,106	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			262.00000	272	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,167.00000	1,137	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			244.00000	253	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			444.00000	432	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,321.00000	1,348	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			131.00000	127	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,908.00000	3,943	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,200.00000	1,169	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			227.00000	235	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,823.00000	4,785	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,334.00000	3,295	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	11	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,888.00000	1,852	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			65.00000	68	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			114.00000	110	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,291.00000	4,326	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			23.00000	22	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,200.00000	7,238	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,073.00000	5,034	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,581.00000	3,542	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	8	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,116.00000	2,079	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			43.00000	45	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			26.00000	25	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,953.00000	6,991	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,346.00000	1,314	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			173.00000	180	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			501.00000	488	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,128.00000	1,154	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			477.00000	464	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,204.00000	1,230	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			395.00000	384	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,522.00000	1,550	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			144.00000	140	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,671.00000	3,706	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,383.00000	3,344	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,404.00000	2,366	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			31.00000	32	22.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,504.00000	1,471	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			131.00000	137	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			139.00000	135	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,766.00000	3,801	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			95.00000	92	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,721.00000	4,758	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,532.00000	3,493	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			9.00000	9	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,549.00000	2,511	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			26.00000	27	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,628.00000	1,594	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			105.00000	109	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,598.00000	2,559	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			25.00000	25	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,671.00000	1,636	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			98.00000	101	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,631.00000	3,592	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			8.00000	8	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,646.00000	2,608	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			23.00000	24	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,713.00000	1,678	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			90.00000	94	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			987.00000	961	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			364.00000	376	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,433.00000	3,394	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			10.00000	10	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,452.00000	2,414	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			29.00000	30	22.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,545.00000	1,511	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			122.00000	127	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,730.00000	3,691	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,744.00000	2,705	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			21.00000	21	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,800.00000	1,764	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			77.00000	80	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,044.00000	1,016	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			321.00000	332	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,780.00000	3,741	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			7.00000	7	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,792.00000	2,754	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			19.00000	20	24.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,844.00000	1,808	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			71.00000	74	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,074.00000	1,045	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			301.00000	311	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			134.00000	130	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,860.00000	3,896	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,929.00000	3,890	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			6.00000	6	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,939.00000	2,900	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			16.00000	16	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,978.00000	1,941	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			55.00000	57	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			97.00000	94	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,674.00000	4,710	33.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,978.00000	3,939	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			5.00000	5	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,988.00000	2,949	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			15.00000	15	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			2,023.00000	1,986	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			50.00000	52	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			4,077.00000	4,038	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			4.00000	4	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			3,087.00000	3,048	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			14.00000	14	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			1,270.00000	1,239	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			197.00000	205	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			0.00000	3,989	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	5	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			0.00000	2,999	25.32	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	5.45	Put		0.00000	14	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		0.00000	2,032	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		0.00000	47	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		0.00000	1,202	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		0.00000	218	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.56470	8.60230		23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		810.00000	792	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		808.00000	827	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		829.00000	810	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		777.00000	795	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		207.00000	201	30.47	0.00	0	28,772.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,754.00000	3,787	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		848.00000	829	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		746.00000	764	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		571.00000	558	25.30	0.00	0	2,176.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,369.00000	1,393	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		792.00000	774	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		840.00000	859	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		740.00000	723	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		938.00000	958	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		724.00000	707	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		971.00000	992	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		677.00000	662	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,075.00000	1,097	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		708.00000	691	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,006.00000	1,027	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		663.00000	647	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,110.00000	1,133	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		621.00000	607	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,219.00000	1,242	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		635.00000	620	24.70	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,182.00000	1,205	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		649.00000	633	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,146.00000	1,169	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		692.00000	676	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,040.00000	1,062	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		548.00000	536	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,446.00000	1,471	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		516.00000	504	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,564.00000	1,590	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		537.00000	525	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,485.00000	1,510	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		496.00000	485	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,644.00000	1,670	26.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		527.00000	514	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,524.00000	1,550	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		225.00000	219	30.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,523.00000	3,554	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		506.00000	494	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,604.00000	1,630	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		451.00000	441	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,849.00000	1,876	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		426.00000	416	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,974.00000	2,001	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		387.00000	377	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,184.00000	2,213	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		418.00000	408	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,016.00000	2,043	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		443.00000	433	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,891.00000	1,918	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		571.00000	558	25.30	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,369.00000	1,393	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,071.00000	1,048	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		469.00000	483	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		487.00000	476	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,684.00000	1,711	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		468.00000	458	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,766.00000	1,793	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		435.00000	424	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,933.00000	1,960	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		402.00000	392	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,100.00000	2,127	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		190.00000	185	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,988.00000	4,020	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,046.00000	1,023	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		493.00000	508	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		478.00000	467	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,725.00000	1,752	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		460.00000	449	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,807.00000	1,835	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		410.00000	400	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,057.00000	2,085	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		394.00000	385	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,142.00000	2,170	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		187.00000	182	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,034.00000	4,067	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		974.00000	953	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		572.00000	588	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		468.00000	458	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,766.00000	1,793	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Call			402.00000	392	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,100.00000	2,127	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			372.00000	363	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,270.00000	2,298	27.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			178.00000	173	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,175.00000	4,208	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			909.00000	888	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			656.00000	674	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			443.00000	433	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,891.00000	1,918	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			394.00000	385	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,142.00000	2,170	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			379.00000	370	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,227.00000	2,255	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			365.00000	356	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,313.00000	2,342	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			352.00000	343	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,400.00000	2,429	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			169.00000	165	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,317.00000	4,350	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			998.00000	976	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			545.00000	561	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			478.00000	467	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,725.00000	1,752	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			181.00000	176	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,128.00000	4,161	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,206.00000	1,181	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			354.00000	366	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			560.00000	547	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,407.00000	1,432	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			460.00000	449	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,807.00000	1,835	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,235.00000	1,209	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			333.00000	345	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			487.00000	476	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,684.00000	1,711	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			203.00000	198	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,801.00000	3,833	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,265.00000	1,239	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			312.00000	324	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			583.00000	570	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,331.00000	1,355	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			560.00000	547	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,407.00000	1,432	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			200.00000	194	30.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,847.00000	3,880	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,295.00000	1,269	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			293.00000	304	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			596.00000	582	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,293.00000	1,317	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,853.00000	4,816	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,368.00000	3,331	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			16.00000	16	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,959.00000	1,924	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			106.00000	109	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			952.00000	931	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			600.00000	616	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			283.00000	276	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,931.00000	2,961	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			88.00000	85	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,736.00000	5,770	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			43.00000	42	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,191.00000	7,227	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,103.00000	5,065	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,616.00000	3,578	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			13.00000	13	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,178.00000	2,142	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			76.00000	78	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			310.00000	303	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,708.00000	2,738	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			184.00000	179	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,081.00000	4,114	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			100.00000	96	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,497.00000	5,531	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			49.00000	47	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,946.00000	6,982	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,476.00000	1,444	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			224.00000	230	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			608.00000	594	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,256.00000	1,279	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			537.00000	525	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,485.00000	1,510	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			229.00000	223	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,476.00000	3,508	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,418.00000	3,380	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			16.00000	16	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,453.00000	2,417	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			51.00000	52	21.93	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	7.20	Call			1,591.00000	1,558	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			188.00000	193	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			289.00000	281	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,886.00000	2,917	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			145.00000	140	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,743.00000	4,775	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,641.00000	2,605	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			39.00000	40	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,750.00000	1,716	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			148.00000	152	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			217.00000	212	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,615.00000	3,647	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			157.00000	153	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,554.00000	4,588	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			273.00000	266	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,021.00000	3,051	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			193.00000	188	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,941.00000	3,973	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			135.00000	131	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,883.00000	4,916	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,665.00000	3,628	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	13	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,688.00000	2,652	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			36.00000	37	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,791.00000	1,757	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			139.00000	142	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,096.00000	1,073	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			444.00000	458	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			263.00000	257	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,111.00000	3,142	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			129.00000	125	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,977.00000	5,010	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,517.00000	3,479	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	14	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,547.00000	2,510	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			44.00000	46	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,669.00000	1,636	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			167.00000	172	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,021.00000	999	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			519.00000	534	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			358.00000	350	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,356.00000	2,385	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			250.00000	243	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,247.00000	3,278	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			120.00000	116	31.73	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 14/06/2010 Currency Future	13.60	Put		5,118.00000	5,151	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,467.00000	3,430	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		15.00000	15	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,500.00000	2,464	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		48.00000	49	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,630.00000	1,597	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		178.00000	182	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		245.00000	239	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,293.00000	3,324	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		175.00000	170	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,223.00000	4,256	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		117.00000	113	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,165.00000	5,199	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		345.00000	337	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,443.00000	2,472	28.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		241.00000	235	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,339.00000	3,370	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		172.00000	168	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,270.00000	4,303	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		115.00000	111	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,212.00000	5,246	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		259.00000	252	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,156.00000	3,187	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		126.00000	122	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,024.00000	5,057	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,715.00000	3,677	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		12.00000	12	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,736.00000	2,699	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		33.00000	34	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,832.00000	1,798	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		130.00000	134	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,123.00000	1,099	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		421.00000	434	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		387.00000	377	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,184.00000	2,213	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		268.00000	261	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,066.00000	3,097	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		132.00000	127	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,930.00000	4,963	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,764.00000	3,727	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		12.00000	12	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,783.00000	2,747	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		31.00000	32	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,874.00000	1,840	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		122.00000	125	21.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,150.00000	1,125	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			398.00000	411	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,814.00000	3,776	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,831.00000	2,794	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			29.00000	30	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,916.00000	1,882	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			114.00000	117	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,178.00000	1,153	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			375.00000	388	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			278.00000	271	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,976.00000	3,006	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			196.00000	191	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,894.00000	3,927	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			138.00000	134	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,836.00000	4,869	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,962.00000	3,925	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			10.00000	10	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,975.00000	2,938	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			23.00000	24	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,045.00000	2,010	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			92.00000	95	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			294.00000	287	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,842.00000	2,872	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			149.00000	143	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,696.00000	4,729	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			4,012.00000	3,974	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			9.00000	10	28.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			3,023.00000	2,987	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			21.00000	22	23.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			2,088.00000	2,053	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			86.00000	89	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			300.00000	292	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,797.00000	2,827	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			210.00000	205	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,708.00000	3,740	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			152.00000	147	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,650.00000	4,682	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			4,061.00000	4,024	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			8.00000	9	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			3,073.00000	3,035	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			20.00000	20	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			2,133.00000	2,097	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			81.00000	82	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			1,330.00000	1,299	20.75	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 14/06/2010 Currency Future	7.55	Put		278.00000	285	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		305.00000	298	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,753.00000	2,783	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		214.00000	208	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,661.00000	3,694	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		154.00000	150	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,602.00000	4,636	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,110.00000	4,073	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		8.00000	8	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,122.00000	3,084	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		19.00000	20	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,366.00000	1,335	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		264.00000	270	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.02680	13.22960		20.30	130,268.00	10	36,359.00
£ / R On 12/06/2009 Currency Future	13.25	Call		169.00000	84	22.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		190.00000	307	22.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		150.00000	73	22.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		220.00000	346	22.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		215.00000	112	21.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		136.00000	236	21.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		361.00000	194	19.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		82.00000	117	19.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		242.00000	129	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		112.00000	203	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		191.00000	98	22.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		162.00000	271	22.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		242.00000	129	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		112.00000	203	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		215.00000	112	21.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		136.00000	236	21.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		499.00000	306	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		69.00000	79	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		538.00000	350	23.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		58.00000	74	23.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		579.00000	396	24.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		49.00000	69	24.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		708.00000	529	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		28.00000	52	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		621.00000	442	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		41.00000	65	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		452.00000	262	20.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		73.00000	85	20.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		117.00000	62	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		287.00000	435	24.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.35	Call			133.00000	67	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			253.00000	390	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			103.00000	57	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			323.00000	481	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			48.00000	23	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			718.00000	896	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			76.00000	48	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			446.00000	621	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			69.00000	45	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			490.00000	668	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			64.00000	43	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			534.00000	716	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			51.00000	27	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			671.00000	850	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			30.00000	13	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			850.00000	1,036	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			41.00000	19	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			761.00000	942	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			48.00000	23	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			718.00000	896	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			35.00000	16	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			806.00000	989	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			22.00000	9	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			942.00000	1,132	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			18.00000	8	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			989.00000	1,181	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			15.00000	6	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,036.00000	1,229	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			13.00000	5	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,083.00000	1,278	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			26.00000	11	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			896.00000	1,084	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			3.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,424.00000	1,624	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,672.00000	1,874	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,171.00000	2,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,871.00000	2,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,771.00000	1,973	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,821.00000	2,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1.00000	0	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.90	Put			1,672.00000	1,874	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			9.00000	3	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,179.00000	1,377	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			5.00000	2	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,325.00000	1,525	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			3.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,473.00000	1,674	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,572.00000	1,774	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,622.00000	1,824	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,721.00000	1,923	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			3.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,424.00000	1,624	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			2.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,523.00000	1,724	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			4.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,375.00000	1,575	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			4.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,375.00000	1,575	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			6.00000	2	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,277.00000	1,475	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			11.00000	4	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,131.00000	1,327	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			7.00000	3	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,228.00000	1,426	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,121.00000	2,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,921.00000	2,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,121.00000	2,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,821.00000	2,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,220.00000	2,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,021.00000	2,223	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			22.00000	9	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			942.00000	1,132	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,622.00000	1,824	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,971.00000	2,173	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,320.00000	2,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,670.00000	2,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,920.00000	3,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,620.00000	2,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,420.00000	2,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,470.00000	2,673	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,370.00000	2,573	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,520.00000	2,723	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,370.00000	2,573	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,120.00000	3,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,770.00000	2,973	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,870.00000	3,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,270.00000	3,473	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,970.00000	3,173	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,170.00000	3,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,370.00000	3,573	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,470.00000	3,673	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,520.00000	3,723	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,220.00000	3,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,020.00000	3,223	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,570.00000	3,773	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,920.00000	4,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.05	Put			3,820.00000	4,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,270.00000	4,473	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,570.00000	4,773	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,170.00000	5,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,770.00000	5,973	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,920.00000	6,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,570.00000	5,773	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,120.00000	5,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,020.00000	5,223	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,520.00000	5,723	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,020.00000	4,223	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,070.00000	3,273	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,570.00000	2,773	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,871.00000	2,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,071.00000	2,273	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,171.00000	2,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,270.00000	2,473	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			2.00000	1	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,572.00000	1,774	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,071.00000	2,273	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,921.00000	2,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,320.00000	2,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,570.00000	2,773	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,670.00000	2,873	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,420.00000	2,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,970.00000	3,173	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,670.00000	2,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,870.00000	3,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,720.00000	2,923	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,820.00000	3,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,170.00000	3,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,770.00000	2,973	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,070.00000	3,273	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,370.00000	3,573	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,570.00000	3,773	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,470.00000	3,673	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,670.00000	3,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,770.00000	3,973	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,670.00000	3,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,870.00000	4,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,320.00000	3,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,420.00000	3,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,620.00000	3,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,720.00000	3,923	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,920.00000	3,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,120.00000	3,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.85	Put			3,620.00000	3,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,120.00000	4,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,220.00000	4,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,320.00000	4,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,420.00000	4,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,220.00000	5,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,320.00000	5,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,420.00000	5,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,620.00000	5,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,720.00000	5,923	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,820.00000	6,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,620.00000	4,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,720.00000	4,923	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,820.00000	5,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,920.00000	5,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,720.00000	4,923	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,920.00000	5,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,220.00000	5,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,420.00000	5,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,270.00000	5,473	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,370.00000	5,573	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,470.00000	5,673	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,670.00000	5,873	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,870.00000	6,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,970.00000	6,173	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,620.00000	5,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,820.00000	6,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,020.00000	6,223	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,120.00000	6,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,220.00000	6,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,320.00000	6,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,670.00000	5,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,070.00000	6,273	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,170.00000	6,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,170.00000	4,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,370.00000	4,573	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,470.00000	4,673	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,670.00000	4,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,770.00000	4,973	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,870.00000	5,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,970.00000	5,173	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,870.00000	4,073	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,970.00000	4,173	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,070.00000	4,273	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,170.00000	4,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	31.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.90	Put			4,670.00000	4,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,420.00000	3,623	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,920.00000	4,123	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,820.00000	4,023	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,120.00000	4,323	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,320.00000	4,523	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,220.00000	3,423	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,620.00000	2,823	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			5.00000	2	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,325.00000	1,525	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			59.00000	37	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			579.00000	760	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			30.00000	13	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			850.00000	1,036	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			55.00000	31	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			625.00000	805	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			9.00000	3	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,179.00000	1,377	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			91.00000	54	26.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			361.00000	527	26.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			55.00000	31	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			625.00000	805	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			51.00000	27	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			671.00000	850	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			11.00000	4	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,131.00000	1,327	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			13.00000	5	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,083.00000	1,278	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			83.00000	51	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			403.00000	574	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			69.00000	45	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			490.00000	668	30.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			83.00000	51	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			403.00000	574	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			117.00000	62	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			287.00000	435	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,330.00000	5,127	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	9.40	Call			3,830.00000	3,627	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,330.00000	2,127	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			845.00000	656	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			15.00000	29	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,170.00000	5,373	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,670.00000	6,873	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,780.00000	5,577	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,280.00000	4,077	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,780.00000	2,577	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,281.00000	1,080	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			1.00000	3	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,030.00000	5,827	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,530.00000	4,327	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,030.00000	2,827	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,530.00000	1,327	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	1	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			407.00000	220	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			77.00000	94	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			317.00000	170	20.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			87.00000	143	20.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			798.00000	612	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			19.00000	36	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			279.00000	148	20.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			99.00000	172	20.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			939.00000	746	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			9.00000	19	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			845.00000	656	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			15.00000	29	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			753.00000	570	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			23.00000	43	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			664.00000	489	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			34.00000	62	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			407.00000	220	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			77.00000	94	19.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			987.00000	792	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.25	Put		7.00000	15	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		892.00000	700	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		12.00000	24	27.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		664.00000	489	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		34.00000	62	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		621.00000	442	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		41.00000	65	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		76.00000	48	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		446.00000	621	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.25080	13.45880		21.07	742,044.80	56	4,290.00
£ / R On 14/09/2009 Currency Future	13.45	Call		608.00000	514	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		599.00000	713	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		569.00000	480	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		660.00000	780	21.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		650.00000	550	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		541.00000	649	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		741.00000	630	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		432.00000	529	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		671.00000	569	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		512.00000	618	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		629.00000	532	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		570.00000	681	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		717.00000	609	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		458.00000	558	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		741.00000	630	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		432.00000	529	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		823.00000	697	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		364.00000	447	20.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		854.00000	722	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		345.00000	421	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		885.00000	747	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		326.00000	396	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		983.00000	834	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		275.00000	334	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		917.00000	774	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		308.00000	373	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		793.00000	674	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		384.00000	473	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		629.00000	532	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		570.00000	681	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		550.00000	465	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		691.00000	814	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		532.00000	450	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		723.00000	849	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		399.00000	325	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Put			1,040.00000	1,174	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			483.00000	408	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			824.00000	957	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			453.00000	382	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			894.00000	1,031	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			467.00000	395	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			859.00000	994	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			453.00000	382	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			894.00000	1,031	22.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			412.00000	340	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,003.00000	1,139	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			356.00000	285	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,147.00000	1,284	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			371.00000	298	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,112.00000	1,247	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			399.00000	325	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,040.00000	1,174	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			327.00000	260	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,218.00000	1,359	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			299.00000	237	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,291.00000	1,436	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			287.00000	226	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,328.00000	1,476	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			341.00000	272	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,182.00000	1,321	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			209.00000	162	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,600.00000	1,761	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			165.00000	126	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,806.00000	1,975	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			100.00000	74	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,241.00000	2,423	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			129.00000	97	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,020.00000	2,196	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			142.00000	107	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,933.00000	2,107	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			157.00000	119	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,848.00000	2,018	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			209.00000	162	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,600.00000	1,761	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			262.00000	206	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,404.00000	1,555	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			229.00000	178	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,520.00000	1,677	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			165.00000	126	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,806.00000	1,975	23.10	0.00	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	15.00	Call			181.00000	139	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,722.00000	1,888	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			199.00000	154	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,640.00000	1,803	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			173.00000	132	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,764.00000	1,931	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			190.00000	146	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,681.00000	1,845	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			219.00000	170	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,560.00000	1,719	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			199.00000	154	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,640.00000	1,803	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			135.00000	102	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,976.00000	2,151	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			149.00000	113	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,891.00000	2,062	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			240.00000	187	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,481.00000	1,636	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			129.00000	97	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,020.00000	2,196	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			100.00000	74	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,241.00000	2,423	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			116.00000	87	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,108.00000	2,286	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			95.00000	70	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,286.00000	2,469	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			90.00000	66	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,331.00000	2,515	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			111.00000	82	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,152.00000	2,331	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			313.00000	248	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,254.00000	1,398	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			81.00000	59	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,422.00000	2,608	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			251.00000	196	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,442.00000	1,596	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			219.00000	170	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,560.00000	1,719	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			122.00000	92	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,064.00000	2,241	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			341.00000	272	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,182.00000	1,321	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			425.00000	355	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			966.00000	1,104	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			438.00000	370	23.10	0.00	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	13.95	Put			930.00000	1,069	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			386.00000	311	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,078.00000	1,211	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			274.00000	216	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,365.00000	1,515	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			135.00000	102	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,976.00000	2,151	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			73.00000	53	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,514.00000	2,702	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			122.00000	92	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,064.00000	2,241	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			81.00000	59	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,422.00000	2,608	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			73.00000	53	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,514.00000	2,702	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			65.00000	47	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,606.00000	2,796	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			58.00000	42	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,700.00000	2,891	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			173.00000	132	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,764.00000	1,931	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			105.00000	78	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,196.00000	2,377	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			85.00000	62	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,376.00000	2,562	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			105.00000	78	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,196.00000	2,377	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			77.00000	56	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,468.00000	2,655	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			69.00000	50	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,560.00000	2,749	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			62.00000	44	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,653.00000	2,844	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			313.00000	248	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,254.00000	1,398	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			47.00000	33	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,888.00000	3,082	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			386.00000	311	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,078.00000	1,211	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			251.00000	196	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,442.00000	1,596	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			157.00000	119	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,848.00000	2,018	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			262.00000	206	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,404.00000	1,555	23.10	0.00	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	13.75	Call			499.00000	421	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			790.00000	920	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			467.00000	395	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			859.00000	994	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			412.00000	340	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,003.00000	1,139	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			274.00000	216	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,365.00000	1,515	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			483.00000	408	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			824.00000	957	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			515.00000	435	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			756.00000	884	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			327.00000	260	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,218.00000	1,359	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			588.00000	497	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			629.00000	746	21.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			550.00000	465	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			691.00000	814	22.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,359.00000	5,151	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,859.00000	3,651	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,377.00000	2,176	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			19.00000	25	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,087.00000	931	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			229.00000	280	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			18.00000	12	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,659.00000	3,861	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	2	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,144.00000	5,351	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,641.00000	6,849	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,809.00000	5,601	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,309.00000	4,101	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,815.00000	2,610	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			6.00000	9	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,432.00000	1,256	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			124.00000	155	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			31.00000	22	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,222.00000	3,421	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			5.00000	3	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,696.00000	4,902	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	0	23.10	0.00	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	19.65	Put		6,192.00000	6,400	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		6,059.00000	5,851	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,559.00000	4,351	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,062.00000	2,855	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		3.00000	5	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,643.00000	1,458	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		84.00000	107	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		42.00000	29	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,983.00000	3,179	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		7.00000	4	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,448.00000	4,653	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	0	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,942.00000	6,150	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		767.00000	652	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		408.00000	501	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,052.00000	898	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		243.00000	297	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		693.00000	589	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		485.00000	588	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,160.00000	999	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		201.00000	248	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,017.00000	866	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		259.00000	315	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		950.00000	804	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		291.00000	353	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		767.00000	652	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		408.00000	501	20.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,197.00000	1,034	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		188.00000	233	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,123.00000	964	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		215.00000	264	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		917.00000	774	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		308.00000	373	20.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		885.00000	747	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		326.00000	396	20.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		650.00000	550	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		541.00000	649	21.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		532.00000	450	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		723.00000	849	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.45440	13.66260		21.15	0.00	0	1,430.00
£ / R On 14/12/2009 Currency Future	13.65	Call		847.00000	753	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		835.00000	948	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		809.00000	719	21.78	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	13.75	Put		896.00000	1,014	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		888.00000	789	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		775.00000	884	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		970.00000	867	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		657.00000	763	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		907.00000	808	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		745.00000	853	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		809.00000	719	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		896.00000	1,014	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		867.00000	771	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		805.00000	916	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		948.00000	847	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		686.00000	792	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,043.00000	928	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		580.00000	674	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,071.00000	949	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		558.00000	645	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,100.00000	971	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		537.00000	617	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,190.00000	1,051	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		477.00000	546	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,159.00000	1,022	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		497.00000	568	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		867.00000	771	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		805.00000	916	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		790.00000	703	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		928.00000	1,048	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		828.00000	736	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		865.00000	981	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		772.00000	687	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		960.00000	1,082	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		611.00000	525	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,249.00000	1,371	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		722.00000	629	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,059.00000	1,175	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		706.00000	611	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,093.00000	1,206	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		706.00000	611	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,093.00000	1,206	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		686.00000	593	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,123.00000	1,238	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		629.00000	541	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,217.00000	1,337	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		559.00000	478	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,347.00000	1,474	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Call			594.00000	509	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,281.00000	1,405	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			576.00000	494	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,314.00000	1,439	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			543.00000	464	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,380.00000	1,509	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			424.00000	358	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,662.00000	1,804	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			438.00000	370	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,625.00000	1,766	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			511.00000	435	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,448.00000	1,581	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			481.00000	408	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,518.00000	1,654	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			452.00000	383	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,589.00000	1,728	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			398.00000	335	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,736.00000	1,881	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			374.00000	314	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,811.00000	1,959	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			350.00000	293	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,888.00000	2,039	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			268.00000	222	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,206.00000	2,367	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			686.00000	593	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,123.00000	1,238	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			648.00000	558	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,185.00000	1,304	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			755.00000	667	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			993.00000	1,113	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			511.00000	435	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,448.00000	1,581	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			667.00000	575	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,154.00000	1,271	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			527.00000	449	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,414.00000	1,545	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			496.00000	422	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,483.00000	1,617	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			466.00000	395	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,553.00000	1,691	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			362.00000	303	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,849.00000	1,999	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			772.00000	687	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			960.00000	1,082	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			738.00000	648	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.95	Put		1,026.00000	1,143	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		667.00000	575	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,154.00000	1,271	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		527.00000	449	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,414.00000	1,545	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		411.00000	347	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,699.00000	1,842	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		496.00000	422	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,483.00000	1,617	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		386.00000	324	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,773.00000	1,920	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		755.00000	667	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		993.00000	1,113	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		576.00000	494	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,314.00000	1,439	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		424.00000	358	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,662.00000	1,804	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		594.00000	509	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,281.00000	1,405	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,363.00000	5,155	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,870.00000	3,664	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		7.00000	9	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,448.00000	2,258	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		86.00000	104	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,284.00000	1,139	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		422.00000	485	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		234.00000	192	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,371.00000	2,538	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		77.00000	60	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,714.00000	3,906	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		22.00000	17	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,160.00000	5,362	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	4	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,643.00000	6,850	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,813.00000	5,604	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,315.00000	4,108	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	4	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,858.00000	2,660	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		46.00000	56	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,593.00000	1,432	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		281.00000	327	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		317.00000	264	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,005.00000	2,160	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.85	Call			109.00000	87	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,296.00000	3,482	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			33.00000	25	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,720.00000	4,921	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			9.00000	6	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,196.00000	6,402	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,063.00000	5,854	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,564.00000	4,356	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	2	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,093.00000	2,893	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			31.00000	38	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,781.00000	1,611	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			219.00000	257	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			132.00000	105	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,069.00000	3,251	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			40.00000	31	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,478.00000	4,677	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			11.00000	8	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,949.00000	6,154	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			992.00000	887	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			629.00000	733	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			948.00000	847	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			686.00000	792	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,221.00000	1,080	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			458.00000	525	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,417.00000	1,264	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			354.00000	410	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,349.00000	1,201	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			387.00000	446	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,221.00000	1,080	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			458.00000	525	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,317.00000	1,170	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			404.00000	465	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,252.00000	1,109	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			440.00000	505	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,129.00000	994	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			517.00000	590	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			1,015.00000	907	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			602.00000	703	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			928.00000	827	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			715.00000	823	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			722.00000	629	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,059.00000	1,175	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			970.00000	867	20.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Put		657.00000	763	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.65800	13.86780		21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		1,052.00000	958	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,034.00000	1,150	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		1,015.00000	923	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,097.00000	1,215	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,091.00000	994	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		973.00000	1,086	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,173.00000	1,069	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		855.00000	961	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,195.00000	1,089	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		827.00000	931	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,111.00000	1,012	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		943.00000	1,054	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,071.00000	976	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,003.00000	1,118	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,152.00000	1,050	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		884.00000	992	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,401.00000	4,199	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		33.00000	41	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,434.00000	3,227	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		66.00000	69	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,516.00000	2,330	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		148.00000	172	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,746.00000	1,592	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		378.00000	434	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		834.00000	759	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,466.00000	1,601	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		599.00000	546	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,231.00000	2,388	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		439.00000	400	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,071.00000	3,242	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		325.00000	295	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		3,957.00000	4,137	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,306.00000	4,105	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		38.00000	47	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,336.00000	3,129	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		68.00000	71	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,431.00000	2,247	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		163.00000	189	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,678.00000	1,529	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		411.00000	471	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		806.00000	733	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,538.00000	1,675	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		580.00000	530	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.60	Put			2,312.00000	2,472	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			426.00000	388	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,158.00000	3,330	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			316.00000	287	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,048.00000	4,229	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,211.00000	4,009	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			43.00000	51	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,239.00000	3,035	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			71.00000	77	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,347.00000	2,166	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			179.00000	208	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,613.00000	1,469	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			445.00000	511	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			778.00000	709	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,610.00000	1,751	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			563.00000	513	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,395.00000	2,555	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			414.00000	376	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,246.00000	3,418	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			307.00000	276	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,139.00000	4,318	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,117.00000	3,911	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			49.00000	53	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,141.00000	2,943	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			74.00000	85	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,265.00000	2,089	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			197.00000	231	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,549.00000	1,415	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			482.00000	557	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			752.00000	685	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,684.00000	1,827	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			546.00000	497	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,478.00000	2,639	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			402.00000	365	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,334.00000	3,507	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			298.00000	265	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,230.00000	4,407	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,972.00000	3,764	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			54.00000	56	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			3,002.00000	2,808	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			84.00000	100	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,146.00000	1,975	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			228.00000	267	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,463.00000	1,337	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			545.00000	629	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.95	Call			715.00000	652	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,797.00000	1,944	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			521.00000	474	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,603.00000	2,766	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			384.00000	348	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,466.00000	3,640	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			282.00000	248	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,364.00000	4,540	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,070.00000	3,862	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			52.00000	54	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,093.00000	2,898	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			75.00000	90	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,224.00000	2,050	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			206.00000	242	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,518.00000	1,389	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			500.00000	581	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			739.00000	674	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,722.00000	1,866	23.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			538.00000	489	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,520.00000	2,681	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			396.00000	359	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,378.00000	3,551	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			294.00000	259	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,276.00000	4,451	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			4,354.00000	4,152	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			36.00000	44	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			3,385.00000	3,178	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			67.00000	70	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			2,473.00000	2,288	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			156.00000	180	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			1,712.00000	1,560	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			394.00000	452	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			820.00000	746	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,502.00000	1,638	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			589.00000	538	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,272.00000	2,430	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			433.00000	394	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,115.00000	3,286	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			320.00000	291	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,003.00000	4,183	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			4,164.00000	3,960	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			46.00000	52	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			3,190.00000	2,989	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			72.00000	81	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			2,306.00000	2,127	19.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put		188.00000	219	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,581.00000	1,442	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		463.00000	534	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		765.00000	697	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,647.00000	1,789	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		554.00000	505	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,436.00000	2,597	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		408.00000	370	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,290.00000	3,462	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		302.00000	271	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,185.00000	4,363	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.86270	14.07550		21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,197.00000	1,101	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,222.00000	1,339	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,179.00000	1,085	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,254.00000	1,372	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,485.00000	1,370	20.41	0.00	0	12,035.00
£ / R On 14/06/2010 Currency Future	13.40	Put		810.00000	907	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,253.00000	1,154	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,128.00000	1,241	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		477.00000	437	26.35	0.00	0	12,035.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,901.00000	4,074	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,332.00000	1,228	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,007.00000	1,115	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,353.00000	1,247	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		977.00000	1,084	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,292.00000	1,191	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,067.00000	1,178	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,216.00000	1,119	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,191.00000	1,306	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,273.00000	1,172	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,097.00000	1,209	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,235.00000	1,136	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,159.00000	1,273	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,439.00000	1,327	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		864.00000	964	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,462.00000	1,348	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		837.00000	935	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,557.00000	1,436	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		731.00000	823	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,509.00000	1,391	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		783.00000	879	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,312.00000	1,209	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,037.00000	1,146	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,273.00000	1,172	21.25	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	13.90	Put			1,097.00000	1,209	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,029.00000	947	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,554.00000	1,684	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,109.00000	1,020	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,384.00000	1,508	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,111.00000	1,949	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			385.00000	436	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,780.00000	1,633	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			554.00000	620	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			829.00000	764	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,104.00000	2,251	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			638.00000	589	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,913.00000	3,076	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			495.00000	454	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,769.00000	3,942	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			385.00000	353	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,660.00000	4,840	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,146.00000	1,983	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			370.00000	420	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,811.00000	1,663	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			536.00000	600	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,533.00000	1,414	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			757.00000	851	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,126.00000	1,036	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,351.00000	1,473	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			841.00000	774	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,065.00000	2,211	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			646.00000	596	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,870.00000	3,034	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			501.00000	460	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,725.00000	3,897	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			390.00000	357	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,614.00000	4,795	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,485.00000	5,275	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			10.00000	12	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,046.00000	3,840	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			70.00000	77	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,688.00000	2,503	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			212.00000	240	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,633.00000	1,507	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			657.00000	744	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			679.00000	627	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,704.00000	2,864	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			465.00000	426	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			3,990.00000	4,163	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.10	Call		303.00000	271	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,328.00000	5,508	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		178.00000	157	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,702.00000	6,894	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,930.00000	5,719	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	6	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,468.00000	4,264	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		42.00000	52	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,070.00000	2,877	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		145.00000	164	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,908.00000	1,755	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		482.00000	542	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		764.00000	704	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,339.00000	2,491	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		520.00000	478	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,595.00000	3,765	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		355.00000	318	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,929.00000	5,105	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		209.00000	185	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,283.00000	6,472	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,178.00000	5,966	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,706.00000	4,501	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		31.00000	38	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,295.00000	3,094	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		120.00000	131	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,076.00000	1,916	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		400.00000	453	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		818.00000	753	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,142.00000	2,290	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		554.00000	509	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,379.00000	3,546	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		381.00000	347	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,705.00000	4,884	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		228.00000	203	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,053.00000	6,240	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,611.00000	4,406	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		35.00000	43	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,668.00000	3,463	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		92.00000	100	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,771.00000	2,584	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		196.00000	221	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		2,007.00000	1,850	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		432.00000	487	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,060.00000	975	22.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.50	Put		1,485.00000	1,612	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		796.00000	733	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,220.00000	2,370	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		615.00000	566	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,040.00000	3,203	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,762.00000	3,557	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		86.00000	94	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,855.00000	2,666	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		180.00000	204	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,093.00000	1,005	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,417.00000	1,542	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		630.00000	581	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,955.00000	3,119	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		489.00000	449	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,813.00000	3,986	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,755.00000	4,548	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		29.00000	36	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,809.00000	3,604	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		83.00000	91	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,898.00000	2,708	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		172.00000	195	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		471.00000	431	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,946.00000	4,119	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		985.00000	906	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,659.00000	1,793	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		744.00000	686	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,418.00000	2,573	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		576.00000	529	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,251.00000	3,417	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		447.00000	410	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,122.00000	4,297	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		916.00000	842	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,840.00000	1,980	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		697.00000	643	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,621.00000	2,780	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		540.00000	496	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,465.00000	3,634	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		420.00000	385	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,345.00000	4,522	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,373.00000	4,171	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		48.00000	58	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,434.00000	3,230	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		109.00000	118	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,565.00000	2,383	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		240.00000	270	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.75	Call			1,843.00000	1,693	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			517.00000	580	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			853.00000	785	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,027.00000	2,172	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			654.00000	604	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,829.00000	2,991	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			507.00000	466	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,682.00000	3,853	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			395.00000	362	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,569.00000	4,749	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,233.00000	4,030	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			57.00000	67	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,445.00000	2,267	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			269.00000	304	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,749.00000	1,607	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			574.00000	644	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,186.00000	3,982	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			61.00000	70	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,249.00000	3,050	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			124.00000	137	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,405.00000	2,230	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			280.00000	318	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,718.00000	1,581	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			593.00000	668	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			807.00000	743	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,181.00000	2,330	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			623.00000	573	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			2,997.00000	3,161	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			483.00000	443	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,857.00000	4,030	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			376.00000	341	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,751.00000	4,928	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,093.00000	3,887	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			68.00000	75	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,158.00000	2,963	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			132.00000	150	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,327.00000	2,158	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			302.00000	345	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,659.00000	1,531	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			633.00000	718	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			785.00000	723	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,259.00000	2,410	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			608.00000	558	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,082.00000	3,246	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			367.00000	329	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.55	Put		4,842.00000	5,016	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,998.00000	3,792	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		73.00000	80	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,253.00000	2,087	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		328.00000	374	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,607.00000	1,483	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		681.00000	770	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		592.00000	544	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,166.00000	3,331	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		459.00000	420	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,034.00000	4,208	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,279.00000	4,078	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		54.00000	65	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,342.00000	3,138	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		116.00000	125	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,485.00000	2,304	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		259.00000	292	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,421.00000	4,218	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		45.00000	55	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,481.00000	3,277	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		105.00000	114	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,606.00000	2,422	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		230.00000	260	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,875.00000	1,724	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		500.00000	561	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		865.00000	796	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		1,989.00000	2,133	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		662.00000	611	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,787.00000	2,949	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		514.00000	472	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,638.00000	3,809	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		400.00000	366	27.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,524.00000	4,703	27.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.39670	11.45600		21.10	0.00	0	37,881.00
€ / R On 12/06/2009 Currency Future	11.45	Call		153.00000	120	21.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		147.00000	173	21.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		132.00000	102	21.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		176.00000	206	21.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		205.00000	164	20.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		99.00000	117	20.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		205.00000	164	20.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		99.00000	117	20.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		235.00000	191	20.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		79.00000	94	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.40	Call			178.00000	140	21.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			122.00000	144	21.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			84.00000	63	23.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			278.00000	316	23.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			84.00000	63	23.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			278.00000	316	23.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			114.00000	87	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			208.00000	241	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			62.00000	45	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			356.00000	398	24.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			98.00000	74	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			242.00000	278	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			313.00000	257	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			57.00000	61	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			51.00000	38	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			395.00000	442	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			42.00000	31	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			436.00000	484	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			42.00000	31	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			436.00000	484	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			27.00000	19	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			521.00000	573	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			6.00000	4	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			800.00000	857	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			13.00000	9	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			657.00000	712	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			13.00000	9	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			657.00000	712	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			4.00000	3	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			848.00000	906	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			8.00000	5	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			752.00000	808	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3.00000	2	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			897.00000	955	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2.00000	2	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			946.00000	1,005	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2.00000	1	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			996.00000	1,054	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,145.00000	1,204	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,344.00000	1,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,544.00000	1,603	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.95	Put			1,494.00000	1,553	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,844.00000	1,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,894.00000	1,953	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,794.00000	1,853	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,744.00000	1,803	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,694.00000	1,753	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,694.00000	1,753	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,594.00000	1,653	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,044.00000	2,103	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,194.00000	2,253	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,244.00000	2,303	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,944.00000	2,003	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,894.00000	1,953	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,594.00000	1,653	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,394.00000	1,453	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,644.00000	1,703	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,444.00000	1,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,994.00000	2,053	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,194.00000	2,253	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,244.00000	2,303	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,344.00000	2,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,444.00000	2,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,144.00000	2,203	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,844.00000	1,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,094.00000	2,153	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,494.00000	2,553	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,544.00000	2,603	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,644.00000	2,703	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,194.00000	3,253	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,244.00000	3,303	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,894.00000	2,953	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,694.00000	2,753	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,394.00000	2,453	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,144.00000	2,203	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,094.00000	2,153	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,344.00000	2,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,944.00000	2,003	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,644.00000	2,703	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,044.00000	3,103	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,444.00000	3,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,744.00000	3,803	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,844.00000	2,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,744.00000	2,803	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,444.00000	1,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,294.00000	1,353	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			4.00000	3	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.30	Put			848.00000	906	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			3.00000	2	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			897.00000	955	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1.00000	1	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,095.00000	1,154	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1.00000	1	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,045.00000	1,104	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,194.00000	1,254	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			17.00000	12	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			611.00000	665	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			10.00000	7	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			704.00000	760	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			72.00000	53	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			316.00000	356	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			34.00000	24	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			478.00000	528	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			21.00000	15	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			565.00000	618	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1.00000	1	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,095.00000	1,154	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,244.00000	1,303	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			17.00000	12	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			611.00000	665	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			10.00000	7	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			704.00000	760	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,194.00000	1,254	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,394.00000	1,453	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,145.00000	1,204	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2.00000	2	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			946.00000	1,005	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,344.00000	1,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,294.00000	2,353	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,444.00000	2,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,794.00000	2,853	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,994.00000	3,053	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,094.00000	3,153	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,294.00000	3,353	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,394.00000	3,453	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,494.00000	3,553	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,594.00000	3,653	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,944.00000	3,003	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,144.00000	3,203	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,844.00000	2,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,944.00000	3,003	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,144.00000	3,203	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,344.00000	3,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,544.00000	3,603	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,644.00000	3,703	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,844.00000	3,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,944.00000	4,003	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,044.00000	4,103	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,144.00000	4,203	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,344.00000	3,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,444.00000	3,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,844.00000	3,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,594.00000	2,653	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,644.00000	1,703	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.05	Put			2,594.00000	2,653	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,694.00000	2,753	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,744.00000	2,803	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,206.00000	5,147	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,706.00000	3,647	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,206.00000	2,147	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			717.00000	660	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			11.00000	13	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,794.00000	3,853	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,294.00000	5,353	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,794.00000	6,853	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,556.00000	5,497	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,056.00000	3,997	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,556.00000	2,497	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,057.00000	998	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			1.00000	1	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,944.00000	5,003	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,444.00000	6,503	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,656.00000	5,597	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,156.00000	4,097	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,656.00000	2,597	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,157.00000	1,097	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			1.00000	1	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,844.00000	4,903	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,344.00000	6,403	24.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			98.00000	74	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			242.00000	278	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.05	Call		451.00000	394	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		45.00000	47	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		359.00000	302	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		53.00000	55	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		268.00000	223	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		62.00000	76	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		493.00000	440	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		37.00000	44	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		405.00000	348	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		49.00000	51	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		579.00000	524	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		23.00000	28	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		405.00000	348	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		49.00000	51	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		359.00000	302	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		53.00000	55	22.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		535.00000	482	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		29.00000	35	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.58550	11.64820		20.55	2,027,462.50	175	9,079.00
€ / R On 14/09/2009 Currency Future	11.65	Call		504.00000	476	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		506.00000	540	20.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		484.00000	458	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		536.00000	572	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		565.00000	535	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		417.00000	450	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		544.00000	515	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		446.00000	479	20.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		588.00000	556	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		389.00000	421	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		448.00000	423	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		600.00000	638	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		431.00000	407	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		633.00000	672	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		466.00000	440	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		568.00000	605	21.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		415.00000	392	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		667.00000	707	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		636.00000	602	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		338.00000	367	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		385.00000	364	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		737.00000	778	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		400.00000	378	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		702.00000	742	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		372.00000	346	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		773.00000	811	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.10	Call			354.00000	329	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			805.00000	844	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			260.00000	241	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,012.00000	1,055	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			289.00000	268	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			941.00000	982	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			304.00000	282	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			906.00000	947	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			247.00000	228	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,048.00000	1,092	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			234.00000	216	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,085.00000	1,130	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			209.00000	193	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,161.00000	1,207	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			198.00000	182	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,200.00000	1,247	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			167.00000	153	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,319.00000	1,368	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			132.00000	121	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,484.00000	1,535	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			104.00000	94	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,655.00000	1,709	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			110.00000	100	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,612.00000	1,665	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			110.00000	100	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,612.00000	1,665	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			71.00000	64	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,923.00000	1,978	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			66.00000	60	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,968.00000	2,024	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			76.00000	68	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,877.00000	1,933	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			81.00000	73	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,832.00000	1,887	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			86.00000	78	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,788.00000	1,842	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			86.00000	78	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,788.00000	1,842	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			97.00000	88	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,699.00000	1,753	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			54.00000	49	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,106.00000	2,163	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			44.00000	40	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,246.00000	2,304	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			41.00000	37	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Put		2,293.00000	2,351	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		62.00000	56	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,014.00000	2,070	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		91.00000	83	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,743.00000	1,797	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		91.00000	83	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,743.00000	1,797	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		81.00000	73	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,832.00000	1,887	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		124.00000	114	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,526.00000	1,578	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		51.00000	46	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,153.00000	2,210	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		58.00000	52	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,060.00000	2,117	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		41.00000	37	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,293.00000	2,351	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		39.00000	34	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,340.00000	2,399	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		36.00000	32	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,388.00000	2,447	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		31.00000	28	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,483.00000	2,542	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		47.00000	42	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,199.00000	2,257	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		117.00000	107	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,569.00000	1,621	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		27.00000	24	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,579.00000	2,639	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		10.00000	9	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,212.00000	3,273	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		47.00000	42	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,199.00000	2,257	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		31.00000	28	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,483.00000	2,542	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		23.00000	21	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,675.00000	2,735	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		20.00000	18	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,772.00000	2,832	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		17.00000	15	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,869.00000	2,930	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		15.00000	13	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,967.00000	3,028	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		62.00000	56	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,014.00000	2,070	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			23.00000	21	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,675.00000	2,735	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			20.00000	18	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,772.00000	2,832	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			187.00000	172	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,239.00000	1,287	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			167.00000	153	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,319.00000	1,368	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			149.00000	136	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,401.00000	1,451	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			66.00000	60	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,968.00000	2,024	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			34.00000	30	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,435.00000	2,494	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			29.00000	26	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,531.00000	2,590	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			25.00000	22	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,627.00000	2,687	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			117.00000	107	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,569.00000	1,621	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			149.00000	136	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,401.00000	1,451	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			158.00000	144	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,360.00000	1,409	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			140.00000	128	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,442.00000	1,493	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			44.00000	40	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,246.00000	2,304	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			124.00000	114	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,526.00000	1,578	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			58.00000	52	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,060.00000	2,117	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			177.00000	162	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,279.00000	1,327	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			209.00000	193	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,161.00000	1,207	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			274.00000	254	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			976.00000	1,018	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			221.00000	204	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,123.00000	1,169	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			337.00000	313	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			838.00000	878	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			274.00000	254	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			976.00000	1,018	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			158.00000	144	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.85	Put		1,360.00000	1,409	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		354.00000	329	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		805.00000	844	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		320.00000	297	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		872.00000	912	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		337.00000	313	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		838.00000	878	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		198.00000	182	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,200.00000	1,247	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,248.00000	5,186	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,748.00000	3,686	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,255.00000	2,193	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		7.00000	8	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		924.00000	878	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		176.00000	192	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	4	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,756.00000	3,818	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,252.00000	5,315	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,752.00000	6,815	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,548.00000	5,486	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,048.00000	3,986	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,551.00000	2,489	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	3	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,155.00000	1,104	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		107.00000	118	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		7.00000	6	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,459.00000	3,520	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,952.00000	5,015	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,452.00000	6,515	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,698.00000	5,636	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,198.00000	4,136	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,700.00000	2,637	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,280.00000	1,226	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		81.00000	90	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 14/09/2009 Currency Future	14.95	Call		9.00000	8	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,311.00000	3,372	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,802.00000	4,865	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,302.00000	6,365	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		523.00000	495	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		475.00000	510	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		689.00000	653	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		291.00000	317	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		785.00000	743	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		237.00000	257	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		720.00000	680	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		272.00000	294	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		662.00000	627	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		314.00000	341	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		611.00000	578	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		363.00000	393	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		611.00000	578	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		363.00000	393	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		415.00000	392	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		667.00000	707	21.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		523.00000	495	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		475.00000	510	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		752.00000	711	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		254.00000	275	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		636.00000	602	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		338.00000	367	19.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		431.00000	407	21.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		633.00000	672	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.76060	11.82170		20.66	0.00	0	2,973.00
€ / R On 14/12/2009 Currency Future	11.80	Call		717.00000	690	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		695.00000	730	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		698.00000	672	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		726.00000	761	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		758.00000	730	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		636.00000	669	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		581.00000	558	21.83	0.00	0	13,230.00
€ / R On 14/12/2009 Currency Future	12.20	Put		959.00000	998	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		184.00000	172	26.84	0.00	0	13,230.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,962.00000	3,012	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		780.00000	751	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		608.00000	640	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		737.00000	709	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		665.00000	699	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.00	Call			645.00000	620	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			823.00000	860	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			680.00000	654	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			758.00000	794	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			628.00000	604	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			856.00000	893	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			612.00000	588	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			890.00000	928	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			662.00000	637	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			790.00000	826	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			825.00000	795	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			553.00000	584	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			596.00000	573	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			925.00000	962	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			566.00000	544	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			995.00000	1,033	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			487.00000	467	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,216.00000	1,256	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			512.00000	491	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,140.00000	1,180	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			525.00000	504	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,103.00000	1,143	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			464.00000	444	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,292.00000	1,334	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			453.00000	434	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,331.00000	1,373	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			442.00000	423	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,371.00000	1,413	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			432.00000	413	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,410.00000	1,452	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			392.00000	374	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,570.00000	1,613	23.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			356.00000	339	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,734.00000	1,778	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			324.00000	308	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,903.00000	1,948	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			340.00000	323	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,818.00000	1,863	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			332.00000	316	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,860.00000	1,905	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			332.00000	316	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,860.00000	1,905	24.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			290.00000	275	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,118.00000	2,165	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			284.00000	269	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.70	Put		2,162.00000	2,209	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		297.00000	281	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,075.00000	2,121	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		303.00000	288	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,032.00000	2,077	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		310.00000	295	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,988.00000	2,034	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		303.00000	288	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,032.00000	2,077	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		317.00000	301	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,946.00000	1,991	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		265.00000	250	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,294.00000	2,339	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		348.00000	331	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,776.00000	1,820	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		164.00000	152	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,192.00000	3,241	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		278.00000	263	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,206.00000	2,253	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		252.00000	238	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,381.00000	2,427	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		240.00000	226	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,468.00000	2,515	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		229.00000	215	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,557.00000	2,604	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		218.00000	204	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,646.00000	2,694	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		340.00000	323	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,818.00000	1,863	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		324.00000	308	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,903.00000	1,948	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		272.00000	257	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,250.00000	2,296	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		259.00000	244	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,337.00000	2,383	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		246.00000	232	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,424.00000	2,471	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		382.00000	365	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,611.00000	1,654	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		364.00000	347	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,693.00000	1,737	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		290.00000	275	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,118.00000	2,165	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		364.00000	347	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,693.00000	1,737	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Call			265.00000	250	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,294.00000	2,339	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			373.00000	356	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,652.00000	1,695	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			272.00000	257	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,250.00000	2,296	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			259.00000	244	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,337.00000	2,383	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			234.00000	220	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,513.00000	2,560	26.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			240.00000	226	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,468.00000	2,515	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			401.00000	383	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,530.00000	1,572	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			411.00000	392	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,489.00000	1,532	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			373.00000	356	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,652.00000	1,695	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			297.00000	281	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,075.00000	2,121	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			411.00000	392	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,489.00000	1,532	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			421.00000	402	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,450.00000	1,492	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			382.00000	365	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,611.00000	1,654	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			499.00000	479	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,178.00000	1,218	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			475.00000	455	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,254.00000	1,295	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			538.00000	517	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,067.00000	1,106	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			464.00000	444	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,292.00000	1,334	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			552.00000	530	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,030.00000	1,069	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			525.00000	504	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,103.00000	1,143	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			475.00000	455	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,254.00000	1,295	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,358.00000	1,315	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			187.00000	204	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,031.00000	997	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			359.00000	386	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			180.00000	168	26.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.65	Put		3,008.00000	3,057	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,513.00000	1,466	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		141.00000	156	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,151.00000	1,114	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		279.00000	304	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		872.00000	842	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		501.00000	531	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		172.00000	160	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,100.00000	3,150	27.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,311.00000	2,253	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		40.00000	42	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,090.00000	1,054	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		318.00000	344	19.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		115.00000	106	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,843.00000	3,895	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		44.00000	40	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,273.00000	5,329	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		16.00000	14	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,744.00000	6,803	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,604.00000	2,545	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		33.00000	34	20.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,285.00000	1,243	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		213.00000	232	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		134.00000	123	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,562.00000	3,613	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		54.00000	49	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,983.00000	5,038	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		19.00000	17	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,448.00000	6,506	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		581.00000	558	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		959.00000	998	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,751.00000	2,692	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		30.00000	31	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,396.00000	1,352	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		174.00000	191	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		144.00000	133	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,422.00000	3,473	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		60.00000	54	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,839.00000	4,893	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		21.00000	19	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,300.00000	6,358	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		4,030.00000	3,961	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		8.00000	1	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		3,046.00000	2,986	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		24.00000	25	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.80	Call			2,069.00000	2,014	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			47.00000	53	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,249.00000	1,210	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			227.00000	249	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			168.00000	156	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,146.00000	3,195	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			102.00000	92	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,080.00000	4,132	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,128.00000	4,061	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			6.00000	1	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,144.00000	3,082	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			22.00000	22	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,166.00000	2,107	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			44.00000	47	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,321.00000	1,279	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			199.00000	218	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			176.00000	164	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,054.00000	3,104	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			107.00000	98	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,985.00000	4,037	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,178.00000	4,111	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	0	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,192.00000	3,129	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			21.00000	19	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,214.00000	2,156	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			42.00000	45	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			110.00000	100	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,938.00000	3,990	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,931.00000	3,862	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			9.00000	1	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,948.00000	2,888	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			26.00000	27	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,979.00000	1,925	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			57.00000	64	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,183.00000	1,146	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			261.00000	285	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			159.00000	148	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,238.00000	3,287	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			95.00000	87	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,174.00000	4,226	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,832.00000	3,763	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			10.00000	2	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,849.00000	2,790	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			28.00000	29	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,890.00000	1,837	18.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.00	Put		68.00000	77	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,120.00000	1,084	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		298.00000	323	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		152.00000	140	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,330.00000	3,380	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		89.00000	81	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,268.00000	4,320	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,733.00000	3,664	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		11.00000	3	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,803.00000	1,751	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		81.00000	91	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,060.00000	1,025	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		338.00000	365	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		84.00000	76	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,362.00000	4,415	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,782.00000	3,713	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		11.00000	2	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,800.00000	2,741	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		29.00000	30	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,846.00000	1,794	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		74.00000	83	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		148.00000	137	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,376.00000	3,426	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		87.00000	78	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,315.00000	4,368	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,980.00000	3,912	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	1	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,997.00000	2,937	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		25.00000	26	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,023.00000	1,969	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		52.00000	59	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,215.00000	1,177	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		244.00000	267	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		99.00000	89	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,127.00000	4,179	28.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.93650	11.99960		20.93	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.00	Call		878.00000	853	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		878.00000	917	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		860.00000	835	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		910.00000	949	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		936.00000	910	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		787.00000	824	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		916.00000	891	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		817.00000	854	20.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		957.00000	930	20.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.80	Put		757.00000	794	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		824.00000	801	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		975.00000	1,014	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		807.00000	784	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,008.00000	1,048	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		842.00000	818	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		942.00000	981	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		791.00000	768	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,041.00000	1,082	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,773.00000	3,711	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	25	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,799.00000	2,740	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		50.00000	53	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,902.00000	1,854	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		153.00000	167	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,218.00000	1,184	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		468.00000	498	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		535.00000	519	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,785.00000	1,833	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		376.00000	364	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,626.00000	2,677	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		263.00000	253	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,513.00000	3,567	27.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		179.00000	171	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,430.00000	4,485	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,823.00000	3,760	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		23.00000	24	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,846.00000	2,787	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		47.00000	51	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,942.00000	1,893	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		143.00000	157	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,245.00000	1,211	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		445.00000	474	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		545.00000	529	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,745.00000	1,793	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		383.00000	371	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,583.00000	2,634	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		267.00000	258	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,468.00000	3,522	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		184.00000	175	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,384.00000	4,439	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,921.00000	3,859	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		22.00000	23	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,942.00000	2,882	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		42.00000	45	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.10	Call			2,024.00000	1,974	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			124.00000	137	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,301.00000	1,266	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			401.00000	429	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			565.00000	549	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,666.00000	1,713	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			398.00000	385	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,498.00000	2,548	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			277.00000	268	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,378.00000	3,431	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			193.00000	184	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,293.00000	4,348	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,971.00000	3,908	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			21.00000	22	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,989.00000	2,929	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			40.00000	43	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,066.00000	2,015	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			116.00000	128	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,330.00000	1,294	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			380.00000	407	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			576.00000	560	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,626.00000	1,673	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			405.00000	392	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,456.00000	2,506	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			282.00000	273	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,333.00000	3,386	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			198.00000	189	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,248.00000	4,302	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,872.00000	3,810	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			22.00000	23	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,894.00000	2,834	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			44.00000	48	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,983.00000	1,933	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			133.00000	147	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			1,273.00000	1,238	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			423.00000	451	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			555.00000	539	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,705.00000	1,752	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			390.00000	378	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,541.00000	2,591	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			272.00000	263	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,423.00000	3,476	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			188.00000	180	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,339.00000	4,393	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			4,117.00000	4,055	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.90	Put		17.00000	19	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,135.00000	3,074	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		35.00000	37	20.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,197.00000	2,142	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		98.00000	106	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,425.00000	1,385	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		325.00000	348	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		610.00000	592	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,510.00000	1,556	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		427.00000	414	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,327.00000	2,378	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		298.00000	288	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,198.00000	3,251	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		209.00000	202	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,110.00000	4,165	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,214.00000	4,152	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		14.00000	16	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,233.00000	3,171	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		33.00000	35	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,288.00000	2,232	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		88.00000	96	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,493.00000	1,451	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		293.00000	315	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		634.00000	616	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,434.00000	1,479	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		441.00000	428	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,241.00000	2,292	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		308.00000	298	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,109.00000	3,162	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		217.00000	209	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,017.00000	4,072	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,165.00000	4,104	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		16.00000	17	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,184.00000	3,122	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		34.00000	36	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,242.00000	2,187	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		93.00000	101	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,459.00000	1,418	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		309.00000	331	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		622.00000	604	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,472.00000	1,517	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		434.00000	421	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,284.00000	2,335	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		303.00000	293	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,153.00000	3,206	26.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.85	Call			213.00000	205	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,063.00000	4,119	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			4,020.00000	3,958	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			20.00000	21	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			3,037.00000	2,977	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			38.00000	40	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,107.00000	2,056	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			108.00000	120	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,360.00000	1,323	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			360.00000	386	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			587.00000	570	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,587.00000	1,634	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			413.00000	400	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,413.00000	2,463	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			288.00000	278	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,288.00000	3,341	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			202.00000	194	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,203.00000	4,257	27.90	0.00	0	0.00
AL12 On 06/08/2009 Index Future				319.81700	319.79300		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.40700	245.45100		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				278.40300	278.38500		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				311.76300	311.73800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				290.27200	290.91300		0.00	31,929,920.00	11	562.00
ALBI On 05/11/2009 Index Future				295.32700	295.97700		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				301.11700	301.07900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.60900	124.71800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.80300	126.91400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				129.08000	129.19300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				292.15200	292.77950		0.00	0.00	0	565.00
GOVI On 05/11/2009 jGovi				297.23900	297.87650		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				302.57600	303.22500		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J153 On 31/08/2010 jSwap			7.69100		7.69400		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.82800		8.75800		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.43800		8.38600		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.87100		8.81900		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.90300		8.83900		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.98100		8.91400		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.94400		8.88200		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.03900		7.01600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.91300		6.90900		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.10000		7.11000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.52200		7.54500		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.94500		7.95600		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.27600		8.29700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.75500		7.75700		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.98900		7.99200		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.25500		8.25500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.59300		8.54700		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.73100		8.67400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.87800		8.80900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.79300		8.72300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.84600		8.77600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.90200		8.83200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.24500		8.24300		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.59600		7.58600		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.25300		7.23000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.75400		7.73600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.43300		7.40800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.27400		7.24400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.63300		7.61000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 06/08/2009 Index Future			279.89800		280.61100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			284.82700		285.55200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			289.94100		290.67900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.84900		6.81200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,018.00000	2,979	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,264.00000	3,225	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,253.00000	1,253	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			32.00000	32	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.39200		8.36200		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,088.00000	4,943	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			405.00000	421	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.48200		8.45000		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			943.00000	896	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,003.00000	6,122	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.57600		8.54200		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,710.00000	1,649	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,726.00000	5,834	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.65700		8.62000		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,080.00000	1,995	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,652.00000	2,743	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.92000		8.87000		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			4,198.00000	3,899	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,946.00000	3,131	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			209.00000	175	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,766.00000	15,217	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.96800		8.91500		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			5,886.00000	5,595	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,075.00000	5,291	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			4,700.00000	4,445	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,299.00000	6,550	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,496.00000	1,381	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,541.00000	13,932	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,037.00000	950	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,911.00000	16,330	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.01800		8.96400		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,900.00000	3,703	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,968.00000	11,280	17.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/05/2010 Bond Future			9.06700	9.01100		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		2,187.00000	1,932	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		2,290.00000	2,556	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.50300	8.47300		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		3,666.00000	3,555	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		415.00000	432	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.57600	8.54400		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		681.00000	647	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		5,071.00000	5,168	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.65900	8.62500		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		995.00000	957	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,525.00000	5,620	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.74300	8.70600		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,629.00000	1,565	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,403.00000	2,477	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.95400	8.93400		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,019.00000	2,933	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,290.00000	1,315	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.02800	9.00700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		520.00000	499	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		9,105.00000	9,197	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.11000	9.08800		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,852.00000	1,809	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,658.00000	6,729	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.18700	9.16400		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		1,466.00000	1,413	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,307.00000	2,371	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.96100	8.93100		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		3,292.00000	3,160	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,398.00000	1,446	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.02600	8.99400		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		581.00000	548	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,936.00000	10,091	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.09600	9.06400		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		2,082.00000	2,014	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,229.00000	7,345	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.16600	9.13200		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,506.00000	1,420	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,252.00000	2,357	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.51100	8.48100		7.55	0.00	0	1,897.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 06/08/2009 Bond Future	9.25	Call			3,031.00000	2,939	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			350.00000	364	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			48.00000	42	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,481.00000	5,581	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.59200		8.56000		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			547.00000	520	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,209.00000	4,290	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.68800		8.65300		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			788.00000	756	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,563.00000	4,643	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.79300		8.75500		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,881.00000	1,820	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,896.00000	1,950	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.06100		9.02100		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,036.00000	2,872	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,645.00000	1,726	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.12200		9.08000		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			550.00000	511	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,787.00000	11,001	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.18900		9.14500		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,119.00000	2,028	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,625.00000	7,793	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.25700		9.21200		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,833.00000	1,696	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			1,613.00000	1,736	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.16600		9.11900		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,768.00000	2,585	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,952.00000	2,063	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.23000		9.18300		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			703.00000	651	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,194.00000	10,431	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.30900		9.26300		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,472.00000	2,366	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,265.00000	7,437	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.39900		9.35300		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,312.00000	1,191	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,926.00000	2,078	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.48700		8.43600		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,446.00000	4,144	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,837.00000	1,969	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,443.00000	1,289	22.06	0.00	0	1,950.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 06/08/2009 Bond Future	8.00	Put			5,320.00000	5,600	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.51400		8.46200		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,065.00000	976	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,586.00000	12,937	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,024.00000	10,653	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,242.00000	1,311	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			704.00000	640	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,941.00000	15,317	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.54200		8.48900		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,425.00000	2,285	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,565.00000	11,870	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,997.00000	12,630	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,794.00000	1,872	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.56700		8.51300		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,426.00000	1,210	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			1,535.00000	1,771	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				288.38000	288.99900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				293.45800	294.08700		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future				298.72700	299.36800		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.43200		6.54680		20.44	0.00	0	9,504.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			83.00000	40	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			86.00000	158	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			65.00000	29	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			118.00000	197	23.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			136.00000	69	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			40.00000	87	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			177.00000	92	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			30.00000	60	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			220.00000	120	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			23.00000	38	19.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			136.00000	69	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			40.00000	87	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			107.00000	52	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			60.00000	120	21.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			83.00000	40	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			86.00000	158	22.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			177.00000	92	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			30.00000	60	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			315.00000	205	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			18.00000	23	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			361.00000	251	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			14.00000	19	24.56	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	6.15	Call			407.00000	297	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			10.00000	15	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			50.00000	21	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			153.00000	239	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			50.00000	21	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			153.00000	239	23.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			39.00000	17	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			192.00000	285	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			30.00000	15	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			233.00000	333	27.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			23.00000	13	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			276.00000	381	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			23.00000	13	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			276.00000	381	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			16.00000	9	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			369.00000	477	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			18.00000	12	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			321.00000	430	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			39.00000	17	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			192.00000	285	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			15.00000	6	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			418.00000	524	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			15.00000	6	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			418.00000	524	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			16.00000	9	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			369.00000	477	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			18.00000	12	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			321.00000	430	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			8.00000	3	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			511.00000	621	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			11.00000	4	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			464.00000	572	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			5.00000	2	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			559.00000	670	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			4.00000	1	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			607.00000	719	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			8.00000	3	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			511.00000	621	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			4.00000	1	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			607.00000	719	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,253.00000	1,368	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,353.00000	1,468	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,053.00000	1,168	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		854.00000	968	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		2.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		705.00000	818	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		2.00000	1	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		656.00000	769	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		267.00000	162	20.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		20.00000	30	20.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		2.00000	1	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		656.00000	769	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		1.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		754.00000	868	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		854.00000	968	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		953.00000	1,068	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		1.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		804.00000	918	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		903.00000	1,018	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		550.00000	438	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		3.00000	6	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		454.00000	344	27.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		7.00000	12	27.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		361.00000	251	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		14.00000	19	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		267.00000	162	20.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		20.00000	30	20.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		501.00000	392	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		4.00000	10	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		407.00000	297	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		10.00000	15	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,003.00000	1,118	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,103.00000	1,218	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		1.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		754.00000	868	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,153.00000	1,268	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,153.00000	1,268	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,253.00000	1,368	31.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,353.00000	1,468	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,453.00000	1,568	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,553.00000	1,668	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,653.00000	1,768	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,753.00000	1,868	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,653.00000	1,768	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,003.00000	1,118	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,897.00000	5,782	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,397.00000	4,282	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,897.00000	2,782	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,397.00000	1,282	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,603.00000	1,718	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,103.00000	3,218	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,603.00000	4,718	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,103.00000	6,218	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			6,047.00000	5,932	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,547.00000	4,432	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			3,047.00000	2,932	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,547.00000	1,432	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			2,953.00000	3,068	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,453.00000	4,568	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			5,953.00000	6,068	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			6,147.00000	6,032	29.36	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	0.40	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,647.00000	4,532	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,147.00000	3,032	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,647.00000	1,532	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,853.00000	2,968	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,353.00000	4,468	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,853.00000	5,968	31.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		797.00000	682	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		697.00000	583	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		1.00000	1	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		598.00000	486	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		2.00000	4	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		501.00000	392	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		4.00000	10	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		747.00000	633	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	1	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		648.00000	534	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		1.00000	2	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		598.00000	486	29.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		2.00000	4	29.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49940	6.61540		20.15	162,485,000.00	25,000	76,139.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		289.00000	239	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		273.00000	340	20.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		269.00000	223	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		304.00000	373	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		309.00000	257	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		244.00000	307	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		332.00000	276	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		216.00000	276	20.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		382.00000	318	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		167.00000	218	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		309.00000	257	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		244.00000	307	20.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		269.00000	223	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		304.00000	373	21.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		382.00000	318	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		167.00000	218	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		356.00000	296	19.83	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	6.45	Put		191.00000	247	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		411.00000	342	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		146.00000	193	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		476.00000	397	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		110.00000	147	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		511.00000	427	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		95.00000	128	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		235.00000	194	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		369.00000	445	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		251.00000	208	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		336.00000	409	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		251.00000	208	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		336.00000	409	21.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		219.00000	182	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		404.00000	482	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		219.00000	182	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		404.00000	482	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		192.00000	160	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		477.00000	560	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		169.00000	133	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		554.00000	633	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		192.00000	160	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		477.00000	560	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		205.00000	170	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		440.00000	521	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		180.00000	146	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		515.00000	596	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		155.00000	121	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		589.00000	671	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		180.00000	146	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		515.00000	596	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		155.00000	121	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		589.00000	671	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		129.00000	99	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		664.00000	750	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		141.00000	110	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		626.00000	710	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		141.00000	110	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		626.00000	710	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		117.00000	90	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		702.00000	791	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		97.00000	73	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		781.00000	874	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		356.00000	296	19.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		191.00000	247	19.83	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	7.15	Call		129.00000	99	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		664.00000	750	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		107.00000	81	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		741.00000	832	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		97.00000	73	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		781.00000	874	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		79.00000	59	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		864.00000	960	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		117.00000	90	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		702.00000	791	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		79.00000	59	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		864.00000	960	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		65.00000	48	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		949.00000	1,048	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		88.00000	66	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		822.00000	917	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		72.00000	53	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		906.00000	1,004	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		58.00000	43	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		993.00000	1,093	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		442.00000	368	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		127.00000	169	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		511.00000	427	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		95.00000	128	18.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,865.00000	5,749	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,365.00000	4,249	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,865.00000	2,749	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,367.00000	1,252	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		2.00000	3	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		11.00000	8	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,646.00000	1,758	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,135.00000	3,251	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,635.00000	4,751	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,135.00000	6,251	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,065.00000	5,949	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,565.00000	4,449	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,065.00000	2,949	18.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,566.00000	1,450	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		0.00000	1	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		19.00000	13	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,453.00000	1,564	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,935.00000	3,051	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,435.00000	4,551	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,935.00000	6,051	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,115.00000	5,999	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,615.00000	4,499	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,115.00000	2,999	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,616.00000	1,500	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	1	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		21.00000	15	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,406.00000	1,515	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,885.00000	3,001	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,385.00000	4,501	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,885.00000	6,001	22.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		626.00000	532	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		61.00000	83	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		548.00000	461	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		82.00000	111	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		840.00000	736	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		25.00000	36	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		752.00000	651	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		36.00000	51	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		667.00000	571	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		51.00000	71	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		586.00000	495	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		71.00000	96	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		796.00000	693	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		30.00000	43	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		709.00000	610	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		43.00000	61	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		442.00000	368	18.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		127.00000	169	18.98	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			6.56090	6.67650		20.27	656,090.00	100	187.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		386.00000	337	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		410.00000	476	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		386.00000	337	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		410.00000	476	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		425.00000	372	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		348.00000	411	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		446.00000	391	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		319.00000	380	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		490.00000	430	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		264.00000	319	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		405.00000	354	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		379.00000	443	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		405.00000	354	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		379.00000	443	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		446.00000	391	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		319.00000	380	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		467.00000	410	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		291.00000	349	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		515.00000	452	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		239.00000	291	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		570.00000	499	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		194.00000	238	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		570.00000	499	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		194.00000	238	18.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		600.00000	525	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		174.00000	215	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		320.00000	280	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		544.00000	619	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		368.00000	322	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		442.00000	511	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		351.00000	307	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		475.00000	546	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		351.00000	307	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		475.00000	546	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		335.00000	293	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		509.00000	582	21.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		320.00000	280	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		544.00000	619	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		292.00000	251	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		616.00000	690	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		263.00000	221	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		687.00000	760	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		232.00000	194	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		756.00000	833	22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.30	Call			205.00000	170	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			828.00000	909	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			515.00000	452	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			239.00000	291	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			542.00000	474	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			215.00000	263	19.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			306.00000	267	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			579.00000	656	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			280.00000	236	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			653.00000	725	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			247.00000	207	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			721.00000	797	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			490.00000	430	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			264.00000	319	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			306.00000	267	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			579.00000	656	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			247.00000	207	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			721.00000	797	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			218.00000	182	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			792.00000	871	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			280.00000	236	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			653.00000	725	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,827.00000	5,711	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,327.00000	4,211	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,827.00000	2,711	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,343.00000	1,233	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			17.00000	22	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			46.00000	35	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,719.00000	1,825	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	2	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,177.00000	3,292	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,674.00000	4,789	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,174.00000	6,289	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,077.00000	5,961	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,577.00000	4,461	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,077.00000	2,961	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,583.00000	1,470	18.44	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		7.00000	9	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		67.00000	53	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,490.00000	1,592	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		5.00000	4	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,929.00000	3,043	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,424.00000	4,539	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,924.00000	6,039	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,127.00000	6,011	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,627.00000	4,511	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,127.00000	3,011	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,632.00000	1,518	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	7	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		72.00000	57	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,446.00000	1,546	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		6.00000	4	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,879.00000	2,993	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,374.00000	4,489	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,874.00000	5,989	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		705.00000	617	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		128.00000	157	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		634.00000	554	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		158.00000	193	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		858.00000	762	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		81.00000	102	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		779.00000	688	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		103.00000	127	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		669.00000	584	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		142.00000	173	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		634.00000	554	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		158.00000	193	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		742.00000	652	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		115.00000	141	18.44	0.00	0	0.00

Total for Derivatives:							1,172,619,748.30	49,140	990,958.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								1,172,619,748.30	49,140	990,958.00
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