



Daily MTM Report

Daily summary for 09/06/2009

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			14.35000	14.33300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.93500	6.98500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.41000	8.46000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.94000	9.00000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.51000	8.55500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.96000	9.01500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.98000	9.03000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.50000	8.54000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.06000	9.11500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.13800	9.20000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.52000	8.57500			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			8.08980		8.19590		23.17	54,355,366.20	6,719	267,042.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			82.00000	31	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			86.00000	142	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			184.00000	92	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			38.00000	52	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Call			146.00000	63	23.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.10	Put			50.00000	73	23.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Call			224.00000	126	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.00	Put			28.00000	37	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			48.00000	15	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			152.00000	225	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			36.00000	10	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			191.00000	271	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			21.00000	5	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			275.00000	365	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			16.00000	3	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			320.00000	414	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			7.00000	1	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			461.00000	561	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			7.00000	1	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			461.00000	561	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			12.00000	2	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			366.00000	463	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			28.00000	7	28.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			232.00000	317	28.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3.00000	0	36.13	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			607.00000	711	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			12.00000	2	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			366.00000	463	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			9.00000	2	32.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			413.00000	512	32.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			4.00000	1	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			558.00000	661	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2.00000	0	37.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			706.00000	810	37.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1.00000	0	40.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			855.00000	960	40.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			1.00000	0	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			955.00000	1,060	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1.00000	0	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,005.00000	1,110	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			0.00000	0	44.46	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			1,055.00000	1,160	44.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	45.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,104.00000	1,210	45.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1.00000	0	39.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			805.00000	910	39.83	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1.00000	0	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,005.00000	1,110	43.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	56.07	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,004.00000	2,110	56.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	50.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,354.00000	1,460	50.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	51.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,454.00000	1,560	51.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	53.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,704.00000	1,810	53.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			0.00000	0	52.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,554.00000	1,660	52.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	57.78	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,204.00000	2,310	57.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	0	50.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,354.00000	1,460	50.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	50.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,404.00000	1,510	50.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	0	51.36	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,454.00000	1,560	51.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	53.07	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,654.00000	1,760	53.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			0.00000	0	50.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,404.00000	1,510	50.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,604.00000	1,710	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	55.21	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,904.00000	2,010	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	55.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,954.00000	2,060	55.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	61.40	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,604.00000	2,710	61.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			0.00000	0	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,904.00000	2,010	55.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			0.00000	0	56.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,004.00000	2,110	56.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			0.00000	0	58.63	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,304.00000	2,410	58.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	57.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,154.00000	2,260	57.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	59.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,354.00000	2,460	59.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	72.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,804.00000	3,910	72.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,604.00000	4,710	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	60.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,504.00000	2,610	60.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	59.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,454.00000	2,560	59.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,404.00000	2,510	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	56.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,104.00000	2,210	56.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	54.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,854.00000	1,960	54.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			0.00000	0	58.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,254.00000	2,360	58.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			0.00000	0	56.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,054.00000	2,160	56.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	53.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,754.00000	1,860	53.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			0.00000	0	54.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,804.00000	1,910	54.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			0.00000	0	56.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,104.00000	2,210	56.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			0.00000	0	57.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,154.00000	2,260	57.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			0.00000	0	57.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,204.00000	2,310	57.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	59.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,454.00000	2,560	59.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	51.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,504.00000	1,610	51.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			0.00000	0	54.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,854.00000	1,960	54.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,404.00000	2,510	59.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	59.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,354.00000	2,460	59.06	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 12/06/2009 Currency Future	10.90	Call			0.00000	0	62.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,704.00000	2,810	62.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	63.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,854.00000	2,960	63.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	64.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,954.00000	3,060	64.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,654.00000	2,760	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	61.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,604.00000	2,710	61.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	62.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,754.00000	2,860	62.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	66.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,154.00000	3,260	66.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	69.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,454.00000	3,560	69.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	69.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,504.00000	3,610	69.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	70.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,654.00000	3,760	70.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	65.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,004.00000	3,110	65.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,654.00000	2,760	61.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			0.00000	0	49.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,304.00000	1,410	49.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			0.00000	0	53.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,704.00000	1,810	53.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			0.00000	0	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,604.00000	1,710	52.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	47.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,204.00000	1,310	47.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2.00000	0	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			756.00000	860	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			2.00000	0	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			756.00000	860	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			5.00000	1	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			509.00000	611	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			21.00000	5	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			275.00000	365	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			2.00000	0	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			657.00000	761	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			63.00000	22	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			117.00000	182	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			48.00000	15	26.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.30	Put			152.00000	225	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			2.00000	0	37.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			706.00000	810	37.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1.00000	0	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			905.00000	1,010	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			112.00000	45	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			66.00000	105	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			28.00000	7	28.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			232.00000	317	28.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			9.00000	2	32.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			413.00000	512	32.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			5.00000	1	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			509.00000	611	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			3.00000	0	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			607.00000	711	36.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1.00000	0	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			905.00000	1,010	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			0.00000	0	45.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,104.00000	1,210	45.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			0.00000	0	51.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,504.00000	1,610	51.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			0.00000	0	47.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,204.00000	1,310	47.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			0.00000	0	55.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,954.00000	2,060	55.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	60.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,554.00000	2,660	60.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	64.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,954.00000	3,060	64.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	65.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,054.00000	3,160	65.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	63.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,804.00000	2,910	63.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	64.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,904.00000	3,010	64.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	62.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,704.00000	2,810	62.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	64.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,904.00000	3,010	64.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,104.00000	3,210	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	67.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,204.00000	3,310	67.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	68.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,304.00000	3,410	68.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	69.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,404.00000	3,510	69.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	67.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,254.00000	3,360	67.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	68.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,354.00000	3,460	68.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	70.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,554.00000	3,660	70.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	71.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,754.00000	3,860	71.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	72.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,854.00000	3,960	72.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	73.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,954.00000	4,060	73.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	73.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,054.00000	4,160	73.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,604.00000	3,710	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	71.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,704.00000	3,810	71.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	72.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,904.00000	4,010	72.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	68.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,354.00000	3,460	68.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	72.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,854.00000	3,960	72.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,104.00000	3,210	66.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	67.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,204.00000	3,310	67.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	63.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,854.00000	2,960	63.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	66.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,154.00000	3,260	66.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			0.00000	0	53.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,754.00000	1,860	53.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	0	53.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,654.00000	1,760	53.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	46.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,154.00000	1,260	46.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	48.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,254.00000	1,360	48.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	0	48.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,254.00000	1,360	48.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	0	46.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,154.00000	1,260	46.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,896.00000	4,790	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,396.00000	3,290	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			1,896.00000	1,790	53.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	53.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			404.00000	297	28.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			8.00000	8	28.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	74.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			4,104.00000	4,210	74.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,604.00000	5,710	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			7,104.00000	7,210	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,146.00000	5,040	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,646.00000	3,540	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			2,146.00000	2,040	55.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	55.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			648.00000	541	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			2.00000	1	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,354.00000	5,460	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,854.00000	6,960	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,446.00000	3,340	36.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	36.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,446.00000	2,340	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,446.00000	1,340	46.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	0	46.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			452.00000	345	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			6.00000	5	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,554.00000	4,660	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,596.00000	3,490	36.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	36.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,596.00000	2,490	45.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	45.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,596.00000	1,490	49.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	49.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			598.00000	491	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			2.00000	1	32.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,404.00000	4,510	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,646.00000	2,540	44.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	44.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,646.00000	1,540	49.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	49.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	76.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,354.00000	4,460	76.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	71.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,704.00000	3,810	71.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,704.00000	4,810	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,746.00000	3,640	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,746.00000	2,640	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	42.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,746.00000	1,640	51.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	51.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			747.00000	640	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			1.00000	0	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,754.00000	4,860	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,854.00000	4,960	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,546.00000	3,440	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,546.00000	2,440	46.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	46.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,546.00000	1,440	48.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	48.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			549.00000	442	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			3.00000	2	31.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,954.00000	5,060	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,904.00000	5,010	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,696.00000	3,590	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	36.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,696.00000	2,590	43.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	43.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,696.00000	1,590	50.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	50.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			697.00000	590	34.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			1.00000	1	34.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	76.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,804.00000	4,910	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,846.00000	3,740	37.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	37.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,846.00000	2,740	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,846.00000	1,740	52.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	52.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			846.00000	740	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			1.00000	0	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,654.00000	4,760	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			3,896.00000	3,790	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			2,896.00000	2,790	39.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	39.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			896.00000	790	37.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	37.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,604.00000	3,710	70.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call			3,996.00000	3,890	37.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put			0.00000	0	37.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call			2,996.00000	2,890	37.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put			0.00000	0	37.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call			1,996.00000	1,890	55.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put			0.00000	0	55.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call			996.00000	890	39.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	39.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put			4,504.00000	4,610	76.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Call			4,096.00000	3,990	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.10	Put			0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Call			3,096.00000	2,990	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.10	Put			0.00000	0	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Call			2,096.00000	1,990	56.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.10	Put			0.00000	0	56.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Call			1,096.00000	990	41.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.10	Put			0.00000	0	41.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Call			4,196.00000	4,090	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.00	Put			0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Call			3,196.00000	3,090	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.00	Put			0.00000	0	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Call			2,196.00000	2,090	54.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.00	Put			0.00000	0	54.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Call			1,196.00000	1,090	43.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.00	Put			0.00000	0	43.13	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 12/06/2009 Currency Future	12.50	Call		0.00000	0	75.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.50	Put		4,304.00000	4,410	75.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Call		4,146.00000	4,040	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.05	Put		0.00000	0	38.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Call		3,146.00000	3,040	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.05	Put		0.00000	0	35.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Call		1,146.00000	1,040	42.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.05	Put		0.00000	0	42.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call		184.00000	92	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put		38.00000	52	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.22930	8.33850		23.09	139,939,246.50	17,005	86,472.00
\$ / R On 14/09/2009 Currency Future	8.35	Call		0.00000	348	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.35	Put		0.00000	469	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		474.00000	405	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		335.00000	375	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		353.00000	300	24.54	0.00	0	30.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		514.00000	571	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		498.00000	427	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		309.00000	348	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,137.00000	1,035	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		49.00000	56	21.74	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		577.00000	501	22.52	0.00	0	2,000.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		239.00000	272	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		450.00000	385	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		362.00000	406	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		279.00000	236	25.75	0.00	0	15,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		690.00000	757	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		428.00000	366	23.57	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		390.00000	437	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		370.00000	315	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		482.00000	536	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		321.00000	272	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		582.00000	643	25.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		306.00000	260	25.26	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		618.00000	680	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		848.00000	753	21.68	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		109.00000	124	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		266.00000	225	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		728.00000	796	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		292.00000	247	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		654.00000	718	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		336.00000	286	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		548.00000	607	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		243.00000	205	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		805.00000	876	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.05	Call			213.00000	179	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			924.00000	1,000	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			187.00000	157	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,048.00000	1,128	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			172.00000	143	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,133.00000	1,214	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			157.00000	131	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,219.00000	1,302	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			165.00000	137	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,176.00000	1,258	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			127.00000	106	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,438.00000	1,526	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			70.00000	58	32.64	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,132.00000	2,229	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			112.00000	93	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,573.00000	1,664	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			92.00000	76	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,803.00000	1,897	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			107.00000	89	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,619.00000	1,710	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			122.00000	101	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,483.00000	1,572	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			117.00000	97	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,528.00000	1,618	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			103.00000	86	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,665.00000	1,757	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			103.00000	86	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,665.00000	1,757	30.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			79.00000	66	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,990.00000	2,086	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			76.00000	63	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,037.00000	2,134	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			73.00000	60	32.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,085.00000	2,181	32.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			73.00000	60	32.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,085.00000	2,181	32.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			65.00000	54	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,226.00000	2,324	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			56.00000	46	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,417.00000	2,517	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			46.00000	38	34.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,658.00000	2,759	34.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			7.00000	5	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,669.00000	4,776	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			50.00000	41	34.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,561.00000	2,662	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		52.00000	43	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,513.00000	2,613	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		54.00000	44	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,465.00000	2,565	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		67.00000	56	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,179.00000	2,276	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		82.00000	68	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,943.00000	2,039	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		60.00000	50	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,322.00000	2,420	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		58.00000	48	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,369.00000	2,469	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		88.00000	74	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,850.00000	1,944	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		99.00000	83	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,711.00000	1,803	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		85.00000	71	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,896.00000	1,992	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		62.00000	52	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,274.00000	2,372	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		60.00000	50	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,322.00000	2,420	33.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		50.00000	41	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,561.00000	2,662	34.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		62.00000	52	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,274.00000	2,372	33.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		76.00000	63	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		2,037.00000	2,134	32.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		82.00000	68	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,943.00000	2,039	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		95.00000	79	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,757.00000	1,850	31.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		36.00000	30	35.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,998.00000	3,100	35.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		132.00000	110	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,394.00000	1,481	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		122.00000	101	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,483.00000	1,572	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		112.00000	93	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,573.00000	1,664	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		70.00000	58	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,132.00000	2,229	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		138.00000	115	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,350.00000	1,436	29.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.65	Call			127.00000	106	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,438.00000	1,526	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			144.00000	120	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,306.00000	1,391	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			88.00000	74	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,850.00000	1,944	31.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			48.00000	40	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,609.00000	2,710	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			45.00000	37	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,706.00000	2,808	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			85.00000	71	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,896.00000	1,992	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			43.00000	36	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,755.00000	2,856	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			40.00000	33	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,852.00000	2,954	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			52.00000	43	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,513.00000	2,613	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			43.00000	36	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,755.00000	2,856	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			37.00000	31	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,949.00000	3,052	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			48.00000	40	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,609.00000	2,710	34.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			42.00000	35	34.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,803.00000	2,905	34.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			92.00000	76	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,803.00000	1,897	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			42.00000	35	34.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,803.00000	2,905	34.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			39.00000	32	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,900.00000	3,003	35.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			58.00000	48	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,369.00000	2,469	33.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			40.00000	33	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,852.00000	2,954	35.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			35.00000	28	35.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			3,047.00000	3,149	35.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			195.00000	164	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			1,006.00000	1,085	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			151.00000	125	28.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,262.00000	1,346	28.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			138.00000	115	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,350.00000	1,436	29.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			203.00000	171	27.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Put			965.00000	1,042	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			157.00000	131	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,219.00000	1,302	28.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			179.00000	150	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,090.00000	1,171	28.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			151.00000	125	28.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,262.00000	1,346	28.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			107.00000	89	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,619.00000	1,710	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			99.00000	83	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,711.00000	1,803	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			187.00000	157	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,048.00000	1,128	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			132.00000	110	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,394.00000	1,481	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			213.00000	179	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			924.00000	1,000	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			222.00000	187	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			884.00000	958	26.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			203.00000	171	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			965.00000	1,042	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,939.00000	4,829	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,439.00000	3,329	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,948.00000	1,839	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			9.00000	10	25.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			636.00000	556	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			197.00000	227	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			14.00000	11	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,076.00000	4,182	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	2	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,564.00000	5,673	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	0	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,062.00000	7,171	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,139.00000	5,029	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,639.00000	3,529	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,144.00000	2,037	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	7	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			772.00000	680	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			134.00000	151	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			17.00000	14	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,879.00000	3,984	37.05	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 14/09/2009 Currency Future	13.70	Call			3.00000	2	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,365.00000	5,473	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	0	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,862.00000	6,971	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,189.00000	5,079	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,689.00000	3,579	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,193.00000	2,086	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	6	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			810.00000	716	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			121.00000	137	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			18.00000	14	36.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,829.00000	3,935	36.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			4.00000	3	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,315.00000	5,423	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	0	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,812.00000	6,921	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			254.00000	215	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			766.00000	836	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			232.00000	196	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			844.00000	917	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			165.00000	137	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,176.00000	1,258	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,457.00000	1,354	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			19.00000	24	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,008.00000	909	21.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			70.00000	80	21.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			388.00000	331	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			450.00000	502	24.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,652.00000	1,544	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			13.00000	15	22.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,181.00000	1,079	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			43.00000	49	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,701.00000	1,593	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			12.00000	14	23.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,226.00000	1,123	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			38.00000	44	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,750.00000	1,642	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			12.00000	13	23.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,271.00000	1,169	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			33.00000	39	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			523.00000	451	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			285.00000	322	22.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			28.00000	23	35.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,290.00000	3,393	35.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			12.00000	9	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,273.00000	4,379	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			292.00000	247	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			654.00000	718	25.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			26.00000	21	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,387.00000	3,492	36.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			10.00000	8	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,372.00000	4,478	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,603.00000	1,496	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			14.00000	17	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			736.00000	648	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			148.00000	168	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			25.00000	20	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,436.00000	3,541	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			10.00000	7	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,421.00000	4,528	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,553.00000	1,448	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			15.00000	19	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,093.00000	993	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			55.00000	63	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			701.00000	616	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			162.00000	187	21.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			24.00000	19	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,485.00000	3,590	36.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			9.00000	7	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,471.00000	4,578	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			27.00000	22	36.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,339.00000	3,442	36.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			11.00000	8	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,322.00000	4,429	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,849.00000	1,740	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			10.00000	11	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,363.00000	1,260	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			25.00000	31	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			926.00000	829	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			88.00000	100	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			31.00000	25	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,192.00000	3,295	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			13.00000	10	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,174.00000	4,280	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			1,898.00000	1,790	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			10.00000	10	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			1,410.00000	1,307	22.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			22.00000	28	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.45	Call			967.00000	869	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			78.00000	90	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			606.00000	528	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			217.00000	249	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			370.00000	315	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			482.00000	536	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			32.00000	26	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			3,144.00000	3,247	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			14.00000	10	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			4,125.00000	4,231	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call			2,046.00000	1,938	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put			7.00000	9	26.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call			16.00000	12	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put			3,977.00000	4,083	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Call			2,095.00000	1,987	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.25	Put			6.00000	8	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Call			17.00000	13	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.25	Put			3,928.00000	4,034	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Call			0.00000	1,888	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.35	Put			0.00000	9	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Call			0.00000	1,401	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.85	Put			0.00000	22	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Call			0.00000	951	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.35	Put			0.00000	71	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Call			0.00000	586	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.85	Put			0.00000	206	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Call			0.00000	12	37.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.35	Put			0.00000	4,132	37.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.35590		8.46720		23.38	250,677.00	30	20,875.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			584.00000	524	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			567.00000	618	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			169.00000	150	30.50	0.00	0	174.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,252.00000	2,345	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			71.00000	62	34.38	0.00	0	1,093.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,904.00000	4,007	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			49.00000	43	35.33	0.00	0	9,626.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,582.00000	4,687	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			650.00000	583	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			483.00000	527	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			242.00000	215	28.70	0.00	0	11,094.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,675.00000	1,760	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			627.00000	561	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			510.00000	555	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			302.00000	269	27.35	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,335.00000	1,413	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.25	Call			674.00000	605	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			456.00000	499	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			650.00000	583	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			483.00000	527	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			627.00000	561	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			510.00000	555	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			584.00000	524	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			567.00000	618	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			546.00000	490	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			629.00000	684	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			529.00000	474	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			661.00000	718	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			529.00000	474	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			661.00000	718	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			479.00000	429	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			762.00000	823	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			512.00000	458	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			694.00000	752	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,198.00000	1,104	21.46	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			131.00000	148	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			435.00000	389	25.28	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			868.00000	933	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			422.00000	376	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			904.00000	971	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			435.00000	389	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			868.00000	933	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			449.00000	402	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			832.00000	896	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			495.00000	443	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			728.00000	787	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			464.00000	415	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			797.00000	859	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			408.00000	365	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			941.00000	1,009	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			372.00000	332	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,055.00000	1,126	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			340.00000	303	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,173.00000	1,247	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			320.00000	286	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,253.00000	1,330	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			311.00000	277	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,294.00000	1,371	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			340.00000	303	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,173.00000	1,247	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			293.00000	262	27.53	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 14/12/2009 Currency Future	9.55	Put		1,376.00000	1,456	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		361.00000	322	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,094.00000	1,166	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		311.00000	277	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,294.00000	1,371	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		255.00000	228	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,588.00000	1,672	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		210.00000	187	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,893.00000	1,981	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		229.00000	203	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,762.00000	1,847	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		249.00000	222	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,631.00000	1,716	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		249.00000	222	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,631.00000	1,716	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		222.00000	198	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,805.00000	1,892	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		188.00000	167	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,071.00000	2,161	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		178.00000	159	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,161.00000	2,253	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		174.00000	154	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,207.00000	2,299	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		165.00000	147	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,298.00000	2,391	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		149.00000	133	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,482.00000	2,577	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		131.00000	117	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,714.00000	2,811	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		135.00000	120	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,668.00000	2,764	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		142.00000	126	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,574.00000	2,670	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		193.00000	172	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,026.00000	2,116	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		183.00000	163	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,116.00000	2,207	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		161.00000	143	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,343.00000	2,437	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		153.00000	136	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,435.00000	2,530	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		149.00000	133	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,482.00000	2,577	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		204.00000	182	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,937.00000	2,026	29.53	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 14/12/2009 Currency Future	10.10	Call			216.00000	192	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,849.00000	1,936	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			169.00000	150	30.50	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,252.00000	2,345	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			157.00000	139	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,389.00000	2,483	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			216.00000	192	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,849.00000	1,936	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			125.00000	111	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,808.00000	2,905	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			128.00000	114	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,761.00000	2,858	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			116.00000	103	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,949.00000	3,047	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			122.00000	108	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,855.00000	2,952	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			71.00000	62	34.38	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,904.00000	4,007	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			101.00000	90	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,233.00000	3,334	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			105.00000	94	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,138.00000	3,238	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			84.00000	74	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,616.00000	3,718	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			67.00000	59	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,000.00000	4,103	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			55.00000	48	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,387.00000	4,492	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			45.00000	39	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,777.00000	4,883	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			88.00000	78	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,521.00000	3,622	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			57.00000	50	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,290.00000	4,395	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			47.00000	41	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,680.00000	4,785	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			565.00000	507	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			598.00000	651	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			384.00000	342	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,017.00000	1,087	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			270.00000	241	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,502.00000	1,585	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			79.00000	70	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,712.00000	3,814	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			42.00000	37	35.73	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 14/12/2009 Currency Future	13.30	Put		4,875.00000	4,981	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		605.00000	542	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		538.00000	587	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		285.00000	254	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,418.00000	1,499	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		204.00000	182	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,937.00000	2,026	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		111.00000	98	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,043.00000	3,142	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		61.00000	53	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,193.00000	4,297	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		464.00000	415	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		797.00000	859	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		92.00000	82	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,425.00000	3,526	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		37.00000	32	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,170.00000	5,276	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		64.00000	56	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,097.00000	4,200	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		47.00000	41	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,680.00000	4,785	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		35.00000	31	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,268.00000	5,375	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		495.00000	443	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		728.00000	787	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		96.00000	86	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,329.00000	3,430	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		52.00000	45	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,485.00000	4,590	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		39.00000	34	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,071.00000	5,178	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		75.00000	66	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,808.00000	3,910	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		55.00000	48	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,387.00000	4,492	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		40.00000	35	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,973.00000	5,079	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		330.00000	294	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,213.00000	1,288	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		236.00000	209	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,718.00000	1,803	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		94.00000	84	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,377.00000	3,478	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		69.00000	61	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,952.00000	4,055	34.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.95	Call		51.00000	44	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,533.00000	4,638	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		38.00000	33	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,120.00000	5,227	36.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		698.00000	628	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		431.00000	472	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		92.00000	82	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,425.00000	3,526	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		749.00000	676	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		381.00000	420	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		775.00000	701	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		358.00000	395	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		350.00000	312	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,133.00000	1,206	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		131.00000	117	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,714.00000	2,811	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		98.00000	88	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,281.00000	3,382	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		73.00000	64	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,856.00000	3,958	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		53.00000	47	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,436.00000	4,541	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		860.00000	781	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		293.00000	326	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		384.00000	342	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,017.00000	1,087	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		79.00000	70	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,712.00000	3,814	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		831.00000	754	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		314.00000	348	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		546.00000	490	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		629.00000	684	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		262.00000	234	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,545.00000	1,628	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		138.00000	123	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,621.00000	2,717	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		103.00000	92	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,186.00000	3,286	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		77.00000	68	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,760.00000	3,862	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		44.00000	38	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,826.00000	4,932	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		985.00000	900	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		217.00000	245	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		116.00000	103	32.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,949.00000	3,047	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,018.00000	932	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		201.00000	226	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		449.00000	402	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		832.00000	896	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		119.00000	106	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,902.00000	3,000	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		90.00000	80	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,473.00000	3,574	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,052.00000	965	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		185.00000	209	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		803.00000	727	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		336.00000	371	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		361.00000	322	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,094.00000	1,166	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		113.00000	101	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,996.00000	3,095	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		86.00000	76	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,569.00000	3,670	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		62.00000	55	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,145.00000	4,249	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		34.00000	30	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,317.00000	5,424	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		88.00000	78	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,521.00000	3,622	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		32.00000	28	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,465.00000	5,572	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		33.00000	29	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,366.00000	5,473	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		90.00000	80	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,473.00000	3,574	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		66.00000	58	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		4,048.00000	4,152	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		36.00000	31	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,219.00000	5,325	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		31.00000	27	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,563.00000	5,671	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		723.00000	651	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		406.00000	445	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		698.00000	628	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		431.00000	472	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		985.00000	900	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		217.00000	245	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		775.00000	701	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		358.00000	395	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Call			98.00000	88	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,281.00000	3,382	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			53.00000	47	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,436.00000	4,541	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			30.00000	26	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,613.00000	5,720	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			890.00000	810	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			273.00000	304	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			39.00000	35	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,022.00000	5,129	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			952.00000	869	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			235.00000	264	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			41.00000	36	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,924.00000	5,030	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,320.00000	1,221	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			103.00000	116	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			512.00000	458	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			694.00000	752	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			59.00000	52	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,242.00000	4,346	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			48.00000	42	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,631.00000	4,736	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,362.00000	1,263	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			95.00000	107	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,087.00000	999	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			170.00000	193	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			422.00000	376	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			904.00000	971	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			145.00000	129	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,528.00000	2,623	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			103.00000	92	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,186.00000	3,286	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			41.00000	36	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,924.00000	5,030	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,279.00000	1,181	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			112.00000	125	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,622.00000	1,520	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			55.00000	64	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			985.00000	900	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			217.00000	245	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,667.00000	1,564	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			50.00000	58	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			210.00000	187	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,893.00000	1,981	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,578.00000	1,476	21.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.95	Put		61.00000	70	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		952.00000	869	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		235.00000	264	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		199.00000	177	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,982.00000	2,071	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		69.00000	61	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,952.00000	4,055	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,578.00000	1,476	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		61.00000	70	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,712.00000	1,609	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		45.00000	53	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,917.00000	4,806	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,422.00000	3,311	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		5.00000	5	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,944.00000	1,839	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		27.00000	33	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		14.00000	12	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,097.00000	7,206	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,167.00000	5,056	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,671.00000	3,560	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		3.00000	4	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,186.00000	2,076	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		19.00000	20	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		921.00000	839	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		254.00000	283	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		16.00000	14	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,849.00000	6,958	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,238.00000	1,141	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		121.00000	135	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		831.00000	754	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		314.00000	348	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		59.00000	52	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,242.00000	4,346	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,472.00000	3,361	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	5	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,481.00000	2,371	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		14.00000	15	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,534.00000	1,432	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		66.00000	76	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,679.00000	2,568	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		11.00000	13	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		24.00000	21	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,156.00000	6,265	37.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Call			18.00000	15	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,701.00000	6,809	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,720.00000	3,609	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	3	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,728.00000	2,618	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			11.00000	12	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,758.00000	1,654	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			41.00000	48	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			17.00000	14	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,800.00000	6,908	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,621.00000	3,510	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			4.00000	4	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,629.00000	2,519	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			12.00000	13	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			16.00000	13	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,899.00000	7,007	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,571.00000	3,460	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			4.00000	4	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,580.00000	2,470	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			13.00000	14	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			15.00000	13	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			6,948.00000	7,057	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,820.00000	3,709	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			3.00000	3	32.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,827.00000	2,717	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			10.00000	11	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,850.00000	1,746	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			33.00000	40	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,870.00000	3,759	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			3.00000	3	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,877.00000	2,766	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			9.00000	10	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,897.00000	1,792	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			30.00000	36	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			18.00000	16	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,651.00000	6,760	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			4,019.00000	3,908	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			2.00000	2	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			3,025.00000	2,915	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			8.00000	9	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			2,039.00000	1,932	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			21.00000	26	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			1,159.00000	1,068	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			142.00000	162	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			236.00000	209	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,718.00000	1,803	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		20.00000	17	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		6,503.00000	6,611	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		4,119.00000	4,008	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		2.00000	2	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		3,124.00000	3,014	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put		7.00000	8	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		2,137.00000	2,027	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		19.00000	21	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		21.00000	18	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		6,404.00000	6,513	37.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		4,168.00000	4,058	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		1.00000	2	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		3,174.00000	3,063	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		7.00000	7	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		22.00000	19	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,354.00000	6,463	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		4,218.00000	4,107	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		1.00000	1	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		3,224.00000	3,113	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		6.00000	7	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		2,235.00000	2,125	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		18.00000	19	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		22.00000	19	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,305.00000	6,413	37.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.47720	8.59010		23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		703.00000	647	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		713.00000	769	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		227.00000	207	30.04	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,687.00000	2,780	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		140.00000	127	32.40	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,849.00000	3,950	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		763.00000	702	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		623.00000	675	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		530.00000	486	25.33	0.00	0	17,948.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,090.00000	1,159	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		382.00000	350	27.32	0.00	0	28,058.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,642.00000	1,723	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		785.00000	722	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		595.00000	645	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		743.00000	682	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		653.00000	705	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		723.00000	664	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		683.00000	737	23.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		667.00000	613	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.70	Put		777.00000	836	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		650.00000	597	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		810.00000	870	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		601.00000	552	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		911.00000	975	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		557.00000	511	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,017.00000	1,084	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		586.00000	538	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		946.00000	1,011	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		617.00000	566	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		877.00000	939	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		493.00000	451	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,202.00000	1,274	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		469.00000	430	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,279.00000	1,353	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		437.00000	401	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,397.00000	1,474	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		458.00000	420	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,318.00000	1,393	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		418.00000	383	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,478.00000	1,556	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		418.00000	383	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,478.00000	1,556	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		189.00000	172	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,099.00000	3,195	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		427.00000	392	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,437.00000	1,515	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		374.00000	343	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,684.00000	1,765	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		350.00000	321	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,810.00000	1,893	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		313.00000	286	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,023.00000	2,108	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		343.00000	313	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,853.00000	1,936	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		366.00000	335	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,726.00000	1,808	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		366.00000	335	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,726.00000	1,808	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		335.00000	306	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,895.00000	1,979	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		335.00000	306	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,895.00000	1,979	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		286.00000	261	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,196.00000	2,284	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Call			280.00000	255	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,240.00000	2,328	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			293.00000	267	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,153.00000	2,240	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			274.00000	250	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,284.00000	2,373	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			257.00000	234	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,417.00000	2,507	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			232.00000	211	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,642.00000	2,734	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			209.00000	190	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,869.00000	2,963	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			213.00000	194	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,823.00000	2,917	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			223.00000	203	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,732.00000	2,825	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			218.00000	198	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,778.00000	2,871	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			246.00000	225	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,506.00000	2,598	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			252.00000	229	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,462.00000	2,552	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			236.00000	216	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,596.00000	2,688	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			227.00000	207	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,687.00000	2,780	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			241.00000	220	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,551.00000	2,643	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			262.00000	239	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,372.00000	2,462	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			274.00000	250	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,284.00000	2,373	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			252.00000	229	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,462.00000	2,552	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			205.00000	186	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,915.00000	3,009	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			193.00000	176	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,043.00000	3,139	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			201.00000	183	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,961.00000	3,055	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			201.00000	183	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,961.00000	3,055	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			197.00000	179	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,006.00000	3,102	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			178.00000	162	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 15/03/2010 Currency Future	11.65	Put		3,238.00000	3,335	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		193.00000	175	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,053.00000	3,148	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		171.00000	156	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,331.00000	3,429	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		185.00000	169	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,145.00000	3,241	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		182.00000	165	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,191.00000	3,288	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		399.00000	366	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,559.00000	1,639	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		350.00000	321	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,810.00000	1,893	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		320.00000	292	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,980.00000	2,065	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		306.00000	279	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,066.00000	2,152	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		127.00000	116	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,087.00000	4,189	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		448.00000	410	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,358.00000	1,433	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		182.00000	165	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,191.00000	3,288	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		76.00000	67	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,186.00000	5,290	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		481.00000	441	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,241.00000	1,314	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		246.00000	225	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,506.00000	2,598	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		83.00000	73	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,043.00000	5,146	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		505.00000	463	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,165.00000	1,235	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		87.00000	77	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,947.00000	5,050	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		517.00000	474	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,127.00000	1,197	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		223.00000	203	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,732.00000	2,825	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		90.00000	80	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,900.00000	5,002	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		543.00000	498	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,053.00000	1,121	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		95.00000	84	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,805.00000	4,907	33.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Call			165.00000	150	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,425.00000	3,523	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			66.00000	59	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,426.00000	5,531	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			408.00000	374	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,518.00000	1,597	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			175.00000	159	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,285.00000	3,382	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			168.00000	153	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,378.00000	3,476	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			68.00000	60	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,378.00000	5,483	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			165.00000	150	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,425.00000	3,523	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			159.00000	145	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,519.00000	3,618	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			153.00000	139	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,613.00000	3,712	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			60.00000	52	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,619.00000	5,725	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			390.00000	358	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,600.00000	1,681	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			205.00000	186	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,915.00000	3,009	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			168.00000	153	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,378.00000	3,476	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			162.00000	147	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,472.00000	3,570	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			65.00000	57	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,475.00000	5,580	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			72.00000	64	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,282.00000	5,387	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			493.00000	451	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,202.00000	1,274	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			85.00000	75	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,995.00000	5,098	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			633.00000	581	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			843.00000	904	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			100.00000	89	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,710.00000	4,812	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			586.00000	538	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			946.00000	1,011	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			268.00000	245	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,328.00000	2,417	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			218.00000	198	30.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,778.00000	2,871	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		92.00000	82	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,852.00000	4,955	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		241.00000	220	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,551.00000	2,643	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		197.00000	179	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,006.00000	3,102	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		81.00000	71	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,090.00000	5,194	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		280.00000	255	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,240.00000	2,328	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		268.00000	245	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,328.00000	2,417	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		97.00000	87	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,757.00000	4,859	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		572.00000	524	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		981.00000	1,047	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		78.00000	69	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,138.00000	5,242	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		103.00000	91	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,663.00000	4,764	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		299.00000	273	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,109.00000	2,196	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		109.00000	99	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,519.00000	4,622	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		306.00000	279	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,066.00000	2,152	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		111.00000	101	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,471.00000	4,574	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		115.00000	104	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,375.00000	4,477	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		328.00000	299	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,937.00000	2,022	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		313.00000	286	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,023.00000	2,108	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		113.00000	103	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,423.00000	4,525	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		926.00000	855	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		436.00000	478	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		358.00000	328	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,768.00000	1,851	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		130.00000	118	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,040.00000	4,141	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		901.00000	831	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		460.00000	504	22.62	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	8.00	Call			978.00000	905	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			388.00000	428	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			390.00000	358	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,600.00000	1,681	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			134.00000	122	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,944.00000	4,045	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,006.00000	931	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			366.00000	404	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			137.00000	125	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,897.00000	3,997	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			829.00000	764	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			539.00000	586	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			343.00000	313	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,853.00000	1,936	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			328.00000	299	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,937.00000	2,022	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			121.00000	110	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,231.00000	4,333	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			952.00000	880	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			412.00000	453	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			382.00000	350	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,642.00000	1,723	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			132.00000	120	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,992.00000	4,093	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,034.00000	958	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			344.00000	381	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			408.00000	374	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,518.00000	1,597	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,185.00000	1,102	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			245.00000	275	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			458.00000	420	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,318.00000	1,393	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			137.00000	125	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,897.00000	3,997	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,218.00000	1,134	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			228.00000	256	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,254.00000	1,166	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			214.00000	238	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			481.00000	441	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,241.00000	1,314	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			142.00000	129	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,802.00000	3,902	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,291.00000	1,198	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			201.00000	221	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,940.00000	4,828	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,450.00000	3,338	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		10.00000	10	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,996.00000	1,891	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		56.00000	63	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		123.00000	112	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,183.00000	4,285	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		26.00000	23	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,086.00000	7,195	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,190.00000	5,077	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,698.00000	3,585	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		8.00000	8	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,231.00000	2,121	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		41.00000	43	21.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		30.00000	26	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,840.00000	6,949	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,445.00000	1,348	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		155.00000	171	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		543.00000	498	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,053.00000	1,121	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		517.00000	474	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,127.00000	1,197	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		427.00000	392	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,437.00000	1,515	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		156.00000	142	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,566.00000	3,665	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,500.00000	3,387	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		9.00000	10	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,519.00000	2,408	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		29.00000	31	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,606.00000	1,506	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		116.00000	129	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		150.00000	137	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,660.00000	3,760	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		106.00000	94	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,615.00000	4,717	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,648.00000	3,536	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		8.00000	8	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,664.00000	2,553	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		24.00000	26	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,733.00000	1,631	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		93.00000	103	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,712.00000	2,601	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		22.00000	24	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	6.90	Call			1,776.00000	1,673	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			86.00000	96	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,747.00000	3,635	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			7.00000	8	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,761.00000	2,650	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			21.00000	23	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,819.00000	1,716	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			79.00000	88	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			1,063.00000	985	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			322.00000	358	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,549.00000	3,437	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			9.00000	9	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,567.00000	2,456	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			27.00000	29	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,648.00000	1,547	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			108.00000	120	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,847.00000	3,734	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			7.00000	7	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,859.00000	2,747	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			18.00000	20	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,907.00000	1,802	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			67.00000	75	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,122.00000	1,042	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			282.00000	315	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,896.00000	3,784	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			6.00000	6	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,907.00000	2,796	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			17.00000	19	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,952.00000	1,846	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			61.00000	69	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			1,154.00000	1,072	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			263.00000	295	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			145.00000	132	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			3,755.00000	3,855	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			4,045.00000	3,933	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			5.00000	5	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			3,055.00000	2,943	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			14.00000	16	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			2,089.00000	1,980	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			49.00000	53	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			107.00000	97	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			4,567.00000	4,669	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			4,094.00000	3,982	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			4.00000	5	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			3,104.00000	2,992	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.50	Put		14.00000	15	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		2,136.00000	2,026	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		46.00000	48	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		4,193.00000	4,081	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		3.00000	4	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		3,203.00000	3,091	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		13.00000	13	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		1,367.00000	1,272	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		177.00000	195	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		4,144.00000	4,032	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		4.00000	5	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		3,153.00000	3,041	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		13.00000	14	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		2,183.00000	2,073	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		43.00000	46	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		1,329.00000	1,235	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		189.00000	208	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		0.00000	3,883	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		0.00000	6	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		0.00000	2,894	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		0.00000	17	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		0.00000	1,935	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		0.00000	58	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.59710	8.71030		23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		0.00000	768	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		0.00000	871	23.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		223.00000	205	30.62	0.00	0	29,129.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,662.00000	3,758	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		886.00000	823	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		726.00000	776	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		612.00000	567	25.33	0.00	0	2,533.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,302.00000	1,369	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		866.00000	804	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		756.00000	807	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		906.00000	842	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		696.00000	745	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		847.00000	786	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		787.00000	839	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		792.00000	734	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		882.00000	937	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		775.00000	718	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		915.00000	971	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		726.00000	672	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,015.00000	1,075	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		758.00000	702	24.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.90	Put		948.00000	1,005	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		710.00000	657	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,050.00000	1,110	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		666.00000	616	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,156.00000	1,219	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		680.00000	630	24.72	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,120.00000	1,182	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		695.00000	643	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,085.00000	1,146	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		742.00000	687	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		981.00000	1,040	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		588.00000	544	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,377.00000	1,447	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		553.00000	512	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,493.00000	1,565	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		576.00000	533	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,416.00000	1,486	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		532.00000	492	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,572.00000	1,645	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		565.00000	522	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,454.00000	1,525	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		242.00000	223	30.23	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,432.00000	3,526	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		542.00000	502	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,532.00000	1,605	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		483.00000	447	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,773.00000	1,850	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		457.00000	423	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,897.00000	1,976	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		415.00000	383	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,105.00000	2,186	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		449.00000	414	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,939.00000	2,017	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		474.00000	439	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,814.00000	1,892	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		612.00000	567	25.33	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,302.00000	1,369	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,141.00000	1,065	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		431.00000	468	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		522.00000	483	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,611.00000	1,686	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		502.00000	465	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,692.00000	1,767	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		466.00000	431	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,855.00000	1,934	27.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Call			432.00000	398	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,021.00000	2,101	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			205.00000	189	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,894.00000	3,992	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,115.00000	1,040	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			454.00000	493	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			512.00000	473	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,651.00000	1,726	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			493.00000	456	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,732.00000	1,809	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			440.00000	406	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,980.00000	2,059	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			423.00000	391	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,063.00000	2,144	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			201.00000	186	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,941.00000	4,039	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,040.00000	969	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			529.00000	572	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			502.00000	465	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,692.00000	1,767	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			432.00000	398	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,021.00000	2,101	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			400.00000	369	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,190.00000	2,272	27.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			192.00000	177	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,081.00000	4,180	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			970.00000	903	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			610.00000	656	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			474.00000	439	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,814.00000	1,892	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			423.00000	391	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,063.00000	2,144	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			408.00000	376	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,147.00000	2,229	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			392.00000	362	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,232.00000	2,315	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			378.00000	349	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,318.00000	2,402	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			183.00000	169	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,222.00000	4,321	31.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,064.00000	992	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			504.00000	545	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			512.00000	473	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,651.00000	1,726	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			195.00000	180	31.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,034.00000	4,133	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,282.00000	1,201	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		322.00000	354	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		600.00000	555	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,340.00000	1,408	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		493.00000	456	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,732.00000	1,809	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,312.00000	1,230	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		302.00000	333	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		522.00000	483	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,611.00000	1,686	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		219.00000	202	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,709.00000	3,805	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,347.00000	1,260	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		287.00000	313	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		625.00000	578	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,265.00000	1,331	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		600.00000	555	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,340.00000	1,408	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		215.00000	198	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,755.00000	3,851	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,383.00000	1,290	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		272.00000	293	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		638.00000	591	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,228.00000	1,294	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,961.00000	4,848	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,476.00000	3,363	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		15.00000	16	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		2,057.00000	1,955	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		97.00000	108	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		1,016.00000	946	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		556.00000	599	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		305.00000	281	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,845.00000	2,934	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		98.00000	88	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,637.00000	5,741	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		48.00000	43	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,088.00000	7,196	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,211.00000	5,097	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,723.00000	3,610	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		12.00000	13	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,280.00000	2,174	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		70.00000	77	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.00	Call		333.00000	308	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,623.00000	2,711	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		198.00000	183	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,988.00000	4,086	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		110.00000	99	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,399.00000	5,502	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		54.00000	49	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,844.00000	6,951	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,568.00000	1,472	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		207.00000	225	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		652.00000	603	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,192.00000	1,256	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		576.00000	533	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,416.00000	1,486	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		246.00000	227	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,386.00000	3,480	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,525.00000	3,413	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	16	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,556.00000	2,449	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		46.00000	51	22.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,684.00000	1,586	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		174.00000	189	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		311.00000	286	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,801.00000	2,889	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		159.00000	144	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,649.00000	4,747	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,745.00000	2,636	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		34.00000	39	22.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,846.00000	1,746	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		136.00000	149	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		234.00000	216	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,524.00000	3,619	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		169.00000	156	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,458.00000	4,559	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		294.00000	271	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,934.00000	3,024	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		208.00000	192	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,848.00000	3,945	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		148.00000	135	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,788.00000	4,888	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,772.00000	3,660	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	13	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,792.00000	2,683	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		32.00000	36	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,887.00000	1,787	21.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.95	Put			127.00000	140	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,168.00000	1,091	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			407.00000	444	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			284.00000	261	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,023.00000	3,114	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			141.00000	128	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,881.00000	4,981	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,624.00000	3,512	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			14.00000	14	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,650.00000	2,542	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			40.00000	45	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,764.00000	1,665	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			154.00000	168	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,089.00000	1,016	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			479.00000	519	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			385.00000	355	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,275.00000	2,358	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			269.00000	248	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,158.00000	3,251	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			132.00000	120	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,022.00000	5,123	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,574.00000	3,462	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			14.00000	15	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,603.00000	2,495	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			43.00000	48	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,724.00000	1,626	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			164.00000	179	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			264.00000	243	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,204.00000	3,296	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			189.00000	174	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,128.00000	4,227	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			129.00000	117	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,069.00000	5,170	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			371.00000	343	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,361.00000	2,445	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			259.00000	239	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,249.00000	3,342	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			186.00000	171	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,175.00000	4,274	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			126.00000	114	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,116.00000	5,217	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			279.00000	257	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,068.00000	3,160	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			138.00000	125	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,928.00000	5,028	31.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,822.00000	3,709	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			11.00000	12	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,840.00000	2,730	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			29.00000	33	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,929.00000	1,828	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			119.00000	131	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,195.00000	1,118	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			385.00000	420	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			415.00000	383	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,105.00000	2,186	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			289.00000	266	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			2,978.00000	3,069	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			145.00000	132	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,835.00000	4,934	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,871.00000	3,759	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			11.00000	12	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,887.00000	2,778	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			27.00000	31	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,971.00000	1,870	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			111.00000	123	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			1,224.00000	1,145	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			363.00000	398	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,921.00000	3,808	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			11.00000	11	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,935.00000	2,826	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			25.00000	29	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			2,014.00000	1,912	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			104.00000	115	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			1,252.00000	1,172	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			342.00000	375	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			300.00000	276	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			2,889.00000	2,979	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			212.00000	195	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			3,801.00000	3,898	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			152.00000	138	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			4,741.00000	4,841	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			4,069.00000	3,957	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			9.00000	10	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			3,081.00000	2,970	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			21.00000	23	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			2,145.00000	2,041	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			85.00000	94	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			316.00000	292	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,756.00000	2,845	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			161.00000	148	31.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,601.00000	4,701	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		4,118.00000	4,007	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		8.00000	10	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		3,130.00000	3,018	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		20.00000	21	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		2,190.00000	2,084	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		79.00000	87	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		322.00000	297	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,711.00000	2,800	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		226.00000	209	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,616.00000	3,712	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		164.00000	151	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,553.00000	4,654	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		4,167.00000	4,056	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		7.00000	9	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		3,179.00000	3,067	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		19.00000	20	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		2,235.00000	2,129	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		74.00000	82	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		1,419.00000	1,325	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		258.00000	278	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		327.00000	302	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		2,667.00000	2,755	28.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		230.00000	212	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,570.00000	3,665	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		166.00000	154	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,506.00000	4,607	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		4,216.00000	4,105	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		6.00000	8	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		3,229.00000	3,116	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		18.00000	19	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		1,455.00000	1,361	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		245.00000	264	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		0.00000	3,908	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		0.00000	10	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		0.00000	2,922	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		0.00000	24	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		0.00000	1,998	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		0.00000	100	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.15940	13.09490		21.47	8,093,031.00	615	21,806.00
£ / R On 12/06/2009 Currency Future	13.10	Call		120.00000	145	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		126.00000	86	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		256.00000	320	33.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		62.00000	61	33.54	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 12/06/2009 Currency Future	13.05	Call			143.00000	187	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			98.00000	77	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			75.00000	69	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			230.00000	160	22.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			69.00000	63	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			274.00000	203	25.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			100.00000	107	21.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			155.00000	98	21.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			212.00000	275	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			67.00000	66	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			120.00000	145	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			126.00000	86	23.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			82.00000	86	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			188.00000	127	22.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			100.00000	107	21.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			155.00000	98	21.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			349.00000	405	35.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			54.00000	45	35.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			396.00000	445	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			51.00000	35	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			443.00000	487	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			48.00000	28	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			570.00000	622	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			25.00000	12	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			484.00000	531	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			39.00000	21	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			302.00000	367	35.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			57.00000	57	35.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			60.00000	53	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			365.00000	294	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			64.00000	58	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			319.00000	248	27.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			54.00000	50	31.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			410.00000	341	31.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			23.00000	20	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			829.00000	761	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			43.00000	36	36.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			548.00000	477	36.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			40.00000	33	37.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			595.00000	524	37.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			37.00000	30	39.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			642.00000	571	39.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			28.00000	24	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			783.00000	715	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			14.00000	11	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.05	Put			969.00000	901	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			20.00000	16	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			875.00000	807	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			23.00000	20	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			829.00000	761	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			16.00000	13	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			921.00000	854	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			9.00000	7	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,064.00000	997	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			7.00000	5	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,113.00000	1,046	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			6.00000	4	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,161.00000	1,095	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			5.00000	3	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,210.00000	1,144	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			11.00000	9	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,016.00000	949	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,556.00000	1,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,805.00000	1,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,305.00000	2,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,005.00000	1,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,905.00000	1,841	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,955.00000	1,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,805.00000	1,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			3.00000	2	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,308.00000	1,243	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			2.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,457.00000	1,392	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,606.00000	1,541	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,706.00000	1,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,755.00000	1,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,855.00000	1,791	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,556.00000	1,491	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.75	Call			1.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,656.00000	1,591	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,506.00000	1,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,506.00000	1,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			2.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,407.00000	1,342	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			4.00000	3	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,259.00000	1,193	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			3.00000	2	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,358.00000	1,292	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,255.00000	2,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,055.00000	1,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,255.00000	2,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,955.00000	1,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,355.00000	2,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,155.00000	2,091	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			9.00000	7	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,064.00000	997	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,755.00000	1,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,105.00000	2,041	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,455.00000	2,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,805.00000	2,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,055.00000	2,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,755.00000	2,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,555.00000	2,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,605.00000	2,541	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,505.00000	2,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.75	Put			2,655.00000	2,591	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,505.00000	2,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,255.00000	3,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,905.00000	2,841	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,005.00000	2,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,405.00000	3,341	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,105.00000	3,041	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,305.00000	3,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,505.00000	3,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,605.00000	3,541	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,655.00000	3,591	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,355.00000	3,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,155.00000	3,091	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,705.00000	3,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,055.00000	3,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,955.00000	3,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,405.00000	4,341	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,705.00000	4,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,305.00000	5,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,905.00000	5,841	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,055.00000	5,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,705.00000	5,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,255.00000	5,191	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,155.00000	5,091	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,655.00000	5,591	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,155.00000	4,091	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,205.00000	3,141	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,705.00000	2,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,005.00000	1,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,205.00000	2,141	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,305.00000	2,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,405.00000	2,341	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,706.00000	1,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,205.00000	2,141	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,055.00000	1,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,455.00000	2,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,705.00000	2,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,805.00000	2,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,555.00000	2,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,105.00000	3,041	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,805.00000	2,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,005.00000	2,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,855.00000	2,791	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,955.00000	2,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,305.00000	3,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.00	Put		2,905.00000	2,841	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,205.00000	3,141	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,505.00000	3,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,705.00000	3,641	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,605.00000	3,541	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,805.00000	3,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		3,905.00000	3,841	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		3,805.00000	3,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		4,005.00000	3,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		3,455.00000	3,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,555.00000	3,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,755.00000	3,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		3,855.00000	3,791	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		3,055.00000	2,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		3,255.00000	3,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		3,755.00000	3,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,255.00000	4,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put		4,355.00000	4,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,455.00000	4,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put		4,555.00000	4,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,355.00000	5,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put		5,455.00000	5,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,555.00000	5,491	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,755.00000	5,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,855.00000	5,791	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,955.00000	5,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,755.00000	4,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,855.00000	4,791	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,955.00000	4,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,055.00000	4,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,855.00000	4,791	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,055.00000	4,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,355.00000	5,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,555.00000	5,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,405.00000	5,341	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,505.00000	5,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,605.00000	5,541	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,805.00000	5,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,005.00000	5,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,105.00000	6,041	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,755.00000	5,691	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,955.00000	5,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,155.00000	6,091	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,255.00000	6,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,355.00000	6,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.55	Put		6,455.00000	6,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,805.00000	5,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		6,205.00000	6,141	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,305.00000	6,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,305.00000	4,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,505.00000	4,441	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,605.00000	4,541	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,805.00000	4,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,905.00000	4,841	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		5,005.00000	4,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		5,105.00000	5,041	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		4,005.00000	3,941	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		4,105.00000	4,041	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		4,205.00000	4,141	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,305.00000	4,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,805.00000	4,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,555.00000	3,491	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		4,055.00000	3,991	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,955.00000	3,891	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,255.00000	4,191	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put		4,455.00000	4,391	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		3,355.00000	3,291	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,755.00000	2,691	43.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Call			2.00000	1	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,457.00000	1,392	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			35.00000	28	40.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			690.00000	619	40.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			14.00000	11	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			969.00000	901	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			33.00000	26	42.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			738.00000	667	42.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			3.00000	2	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,308.00000	1,243	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			50.00000	45	33.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			455.00000	385	33.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			33.00000	26	42.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			738.00000	667	42.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			28.00000	24	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			783.00000	715	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			4.00000	3	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,259.00000	1,193	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			5.00000	3	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,210.00000	1,144	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			46.00000	40	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			501.00000	431	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			40.00000	33	37.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			595.00000	524	37.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			46.00000	40	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			501.00000	431	34.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			60.00000	53	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			365.00000	294	29.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,195.00000	5,259	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,695.00000	3,759	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,195.00000	2,259	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			707.00000	764	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			12.00000	5	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,305.00000	5,241	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,805.00000	6,741	43.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,645.00000	5,709	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,145.00000	4,209	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,645.00000	2,709	35.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,146.00000	1,210	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		1.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,895.00000	5,959	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,395.00000	4,459	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,895.00000	2,959	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,395.00000	1,459	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		0.00000	0	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		256.00000	320	33.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		62.00000	61	33.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		169.00000	230	28.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		74.00000	71	28.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		660.00000	716	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		15.00000	7	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		802.00000	862	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		7.00000	3	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		707.00000	764	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		12.00000	5	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		614.00000	669	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		20.00000	9	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		526.00000	576	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		31.00000	16	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		850.00000	911	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		5.00000	2	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		754.00000	813	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		9.00000	4	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		526.00000	576	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		31.00000	16	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		484.00000	531	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		39.00000	21	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		43.00000	36	36.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		548.00000	477	36.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		660.00000	716	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		15.00000	7	35.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		212.00000	275	31.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		67.00000	66	31.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.38300	13.31920		20.90	1,739,790.00	130	4,640.00
£ / R On 14/09/2009 Currency Future	13.30	Call		606.00000	608	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		587.00000	525	20.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		692.00000	699	20.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		473.00000	416	20.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		627.00000	629	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.25	Put			558.00000	496	20.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			548.00000	547	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			678.00000	614	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			512.00000	510	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			743.00000	677	21.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			586.00000	587	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			617.00000	554	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			670.00000	675	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			501.00000	442	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			566.00000	567	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			647.00000	584	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			648.00000	651	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			529.00000	468	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			670.00000	675	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			501.00000	442	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			741.00000	750	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			421.00000	367	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			766.00000	780	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			397.00000	347	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			793.00000	811	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			373.00000	328	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			885.00000	907	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			316.00000	274	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			823.00000	842	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			354.00000	309	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			716.00000	724	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			447.00000	391	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			566.00000	567	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			647.00000	584	20.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			496.00000	493	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			776.00000	710	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			480.00000	476	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			810.00000	743	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			352.00000	353	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,133.00000	1,070	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			435.00000	430	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			916.00000	847	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			408.00000	402	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			989.00000	919	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			421.00000	416	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			952.00000	883	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			408.00000	402	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			989.00000	919	22.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			367.00000	364	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,098.00000	1,031	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.25	Call			309.00000	309	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,240.00000	1,176	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			323.00000	323	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,204.00000	1,140	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			352.00000	353	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,133.00000	1,070	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			283.00000	282	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,314.00000	1,249	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			259.00000	257	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,389.00000	1,324	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			247.00000	245	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,428.00000	1,362	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			296.00000	295	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,277.00000	1,212	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			178.00000	174	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,709.00000	1,641	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			139.00000	135	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,920.00000	1,852	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			83.00000	79	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,364.00000	2,296	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			108.00000	104	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,139.00000	2,071	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			119.00000	116	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,050.00000	1,983	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			132.00000	128	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,963.00000	1,895	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			178.00000	174	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,709.00000	1,641	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			225.00000	223	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,506.00000	1,440	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			196.00000	193	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,627.00000	1,560	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			139.00000	135	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,920.00000	1,852	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			154.00000	150	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,834.00000	1,767	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			169.00000	166	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,750.00000	1,683	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			146.00000	142	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,877.00000	1,809	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			161.00000	158	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,792.00000	1,725	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			187.00000	183	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,667.00000	1,600	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			169.00000	166	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 14/09/2009 Currency Future	14.90	Put		1,750.00000	1,683	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		114.00000	110	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,094.00000	2,027	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		126.00000	122	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,007.00000	1,939	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		205.00000	202	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,586.00000	1,519	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		108.00000	104	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,139.00000	2,071	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		83.00000	79	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,364.00000	2,296	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		97.00000	93	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,228.00000	2,160	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		78.00000	75	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,409.00000	2,342	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		74.00000	71	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,455.00000	2,388	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		92.00000	88	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,273.00000	2,205	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		271.00000	269	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,351.00000	1,286	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		67.00000	63	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,547.00000	2,480	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		215.00000	212	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,546.00000	1,479	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		187.00000	183	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,667.00000	1,600	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		102.00000	98	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,183.00000	2,115	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		296.00000	295	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,277.00000	1,212	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		383.00000	376	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,064.00000	993	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		395.00000	389	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,026.00000	956	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		337.00000	337	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,168.00000	1,104	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		236.00000	234	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,467.00000	1,401	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		114.00000	110	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,094.00000	2,027	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		60.00000	56	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,640.00000	2,573	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		102.00000	98	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,183.00000	2,115	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 14/09/2009 Currency Future	15.80	Call			67.00000	63	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,547.00000	2,480	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			60.00000	56	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,640.00000	2,573	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			53.00000	50	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,734.00000	2,667	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			48.00000	44	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,828.00000	2,761	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			146.00000	142	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,877.00000	1,809	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			87.00000	83	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,318.00000	2,250	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			70.00000	67	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,501.00000	2,434	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			87.00000	83	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,318.00000	2,250	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			63.00000	59	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,594.00000	2,526	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			56.00000	53	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,687.00000	2,620	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			50.00000	47	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,781.00000	2,714	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			271.00000	269	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,351.00000	1,286	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			38.00000	35	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,019.00000	2,952	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			337.00000	337	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,168.00000	1,104	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			215.00000	212	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,546.00000	1,479	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			132.00000	128	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,963.00000	1,895	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			225.00000	223	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,506.00000	1,440	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			449.00000	445	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			880.00000	812	21.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			421.00000	416	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			952.00000	883	22.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			367.00000	364	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,098.00000	1,031	22.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			236.00000	234	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,467.00000	1,401	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			435.00000	430	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			916.00000	847	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			464.00000	460	21.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.70	Put		845.00000	777	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		283.00000	282	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,314.00000	1,249	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call		530.00000	528	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put		710.00000	645	21.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		496.00000	493	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		776.00000	710	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,219.00000	5,283	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,720.00000	3,783	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		0.00000	0	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,243.00000	2,299	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		23.00000	16	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		984.00000	1,010	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		265.00000	227	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		14.00000	13	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,795.00000	3,730	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		2.00000	2	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,283.00000	5,219	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		0.00000	0	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,781.00000	6,717	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,669.00000	5,733	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,169.00000	4,233	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,678.00000	2,738	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		8.00000	5	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,316.00000	1,353	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		146.00000	120	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		25.00000	23	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,356.00000	3,290	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		4.00000	3	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,834.00000	4,770	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		0.00000	0	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,331.00000	6,267	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,919.00000	5,983	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,419.00000	4,483	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,924.00000	2,986	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		4.00000	3	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,520.00000	1,563	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		101.00000	80	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		34.00000	31	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,114.00000	3,048	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 14/09/2009 Currency Future	17.90	Call			5.00000	4	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,586.00000	4,521	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	0	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,081.00000	6,017	22.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			692.00000	699	20.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			473.00000	416	20.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			951.00000	975	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			281.00000	242	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,054.00000	1,082	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			234.00000	199	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			918.00000	941	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			298.00000	258	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			854.00000	874	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			335.00000	291	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,089.00000	1,119	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			220.00000	186	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,019.00000	1,046	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			249.00000	213	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			823.00000	842	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			354.00000	309	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			793.00000	811	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			373.00000	328	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			586.00000	587	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			617.00000	554	20.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			480.00000	476	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			810.00000	743	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			918.00000	941	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			298.00000	258	19.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			648.00000	651	20.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			529.00000	468	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.58590		13.52130		21.09	2,853,039.00	210	10,230.00
£ / R On 14/12/2009 Currency Future	13.50	Call			848.00000	853	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			826.00000	767	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			930.00000	935	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			708.00000	649	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			868.00000	873	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			796.00000	737	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			791.00000	794	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			919.00000	858	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			755.00000	757	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			984.00000	921	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			828.00000	833	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			857.00000	797	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			909.00000	914	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			737.00000	678	20.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			755.00000	757	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			984.00000	921	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			809.00000	813	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			888.00000	827	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			888.00000	893	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			767.00000	707	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			972.00000	979	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			650.00000	593	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			994.00000	1,007	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			623.00000	571	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,017.00000	1,035	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			596.00000	550	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,102.00000	1,123	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			531.00000	488	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,073.00000	1,094	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			552.00000	508	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			809.00000	813	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			888.00000	827	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			738.00000	740	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,017.00000	954	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			773.00000	775	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			951.00000	889	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			722.00000	723	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,051.00000	987	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			559.00000	564	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,338.00000	1,278	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			667.00000	674	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,145.00000	1,088	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			648.00000	655	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,176.00000	1,119	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			648.00000	655	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,176.00000	1,119	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			629.00000	636	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,208.00000	1,150	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			576.00000	581	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,305.00000	1,245	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			511.00000	514	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,439.00000	1,378	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			542.00000	547	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,371.00000	1,311	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			526.00000	530	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,405.00000	1,345	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			495.00000	499	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,474.00000	1,413	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			385.00000	386	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Put			1,764.00000	1,700	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			398.00000	399	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,726.00000	1,663	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			466.00000	468	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,544.00000	1,482	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			437.00000	439	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,616.00000	1,553	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			411.00000	412	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,689.00000	1,626	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			361.00000	361	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,840.00000	1,775	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			338.00000	338	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,917.00000	1,852	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			317.00000	316	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,995.00000	1,930	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			241.00000	239	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,320.00000	2,253	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			629.00000	636	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,208.00000	1,150	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			593.00000	599	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,272.00000	1,213	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			706.00000	706	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,084.00000	1,020	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			466.00000	468	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,544.00000	1,482	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			611.00000	617	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,240.00000	1,181	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			480.00000	483	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,509.00000	1,447	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			451.00000	454	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,580.00000	1,518	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			424.00000	425	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,652.00000	1,590	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			327.00000	327	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,956.00000	1,891	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			722.00000	723	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,051.00000	987	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			686.00000	690	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,115.00000	1,054	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			611.00000	617	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,240.00000	1,181	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			480.00000	483	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,509.00000	1,447	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			373.00000	373	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,802.00000	1,738	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			451.00000	454	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,580.00000	1,518	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			349.00000	349	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,878.00000	1,814	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			706.00000	706	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,084.00000	1,020	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			526.00000	530	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,405.00000	1,345	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			385.00000	386	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,764.00000	1,700	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			542.00000	547	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,371.00000	1,311	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,222.00000	5,286	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,730.00000	3,793	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			9.00000	7	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,323.00000	2,372	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			101.00000	86	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,193.00000	1,216	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			471.00000	430	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			210.00000	208	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,489.00000	2,422	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			68.00000	65	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,847.00000	3,779	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			20.00000	18	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,298.00000	5,232	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			5.00000	4	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,784.00000	6,719	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,671.00000	5,736	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,175.00000	4,238	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	2	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,726.00000	2,781	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			55.00000	45	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,490.00000	1,521	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			318.00000	285	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			286.00000	285	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,115.00000	2,049	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			97.00000	94	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,425.00000	3,358	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			29.00000	27	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,857.00000	4,791	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			8.00000	7	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,336.00000	6,271	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,921.00000	5,986	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,423.00000	4,487	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	1	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,959.00000	3,016	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		38.00000	30	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,671.00000	1,707	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		250.00000	222	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		117.00000	114	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,196.00000	3,128	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		35.00000	33	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,614.00000	4,547	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		10.00000	9	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,088.00000	6,023	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		888.00000	893	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		767.00000	707	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,132.00000	1,154	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		511.00000	468	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,320.00000	1,347	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		398.00000	361	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,255.00000	1,280	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		434.00000	395	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,132.00000	1,154	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		511.00000	468	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,224.00000	1,248	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		452.00000	412	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,162.00000	1,185	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		491.00000	449	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,045.00000	1,064	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		574.00000	528	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		951.00000	957	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		679.00000	621	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		667.00000	674	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,145.00000	1,088	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		909.00000	914	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		737.00000	678	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		994.00000	1,007	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		623.00000	571	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		791.00000	794	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		919.00000	858	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		722.00000	723	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,051.00000	987	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,017.00000	1,035	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		596.00000	550	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		972.00000	979	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		650.00000	593	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.60	Call		809.00000	813	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		888.00000	827	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		773.00000	775	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		951.00000	889	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.78150	13.71800		21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,041.00000	1,062	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,023.00000	981	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,120.00000	1,143	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		902.00000	862	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		1,060.00000	1,082	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		992.00000	951	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		985.00000	1,006	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,117.00000	1,074	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		950.00000	969	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,182.00000	1,138	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		1,022.00000	1,043	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,054.00000	1,012	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		1,099.00000	1,123	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		931.00000	891	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,003.00000	1,024	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,085.00000	1,043	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,079.00000	1,102	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		961.00000	921	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,255.00000	4,316	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		37.00000	35	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,283.00000	3,347	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		65.00000	66	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,381.00000	2,436	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		163.00000	154	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,635.00000	1,677	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		417.00000	396	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		781.00000	796	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,563.00000	1,514	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		562.00000	570	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,344.00000	2,288	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		411.00000	416	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,193.00000	3,135	26.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		303.00000	307	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,085.00000	4,025	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,161.00000	4,221	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		43.00000	40	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,185.00000	3,250	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		67.00000	68	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,297.00000	2,352	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		179.00000	170	19.29	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	12.60	Call			1,570.00000	1,611	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			452.00000	430	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			755.00000	768	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,637.00000	1,587	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			545.00000	552	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,427.00000	2,371	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			398.00000	404	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,280.00000	3,222	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			294.00000	298	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,176.00000	4,116	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,066.00000	4,126	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			48.00000	45	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,088.00000	3,153	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			70.00000	71	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,215.00000	2,268	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			197.00000	187	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,508.00000	1,547	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			490.00000	466	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			729.00000	742	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,711.00000	1,661	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			529.00000	536	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,511.00000	2,454	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			387.00000	392	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,369.00000	3,310	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			286.00000	289	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,268.00000	4,208	27.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,968.00000	4,032	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			50.00000	51	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,996.00000	3,055	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			78.00000	74	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,136.00000	2,186	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			218.00000	205	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,452.00000	1,485	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			534.00000	504	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			705.00000	717	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,787.00000	1,735	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			512.00000	520	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,594.00000	2,538	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			375.00000	380	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,457.00000	3,399	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			274.00000	281	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,356.00000	4,300	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,821.00000	3,885	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			53.00000	54	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,860.00000	2,919	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.95	Put		92.00000	87	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,022.00000	2,070	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		254.00000	239	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,373.00000	1,404	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		605.00000	572	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		671.00000	682	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,903.00000	1,850	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		487.00000	495	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,719.00000	2,663	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		358.00000	363	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,590.00000	3,531	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		257.00000	264	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,489.00000	4,432	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,919.00000	3,983	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		51.00000	52	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,951.00000	3,010	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		83.00000	78	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,098.00000	2,147	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		230.00000	216	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,425.00000	1,458	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		557.00000	526	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		693.00000	705	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,825.00000	1,773	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		503.00000	511	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,635.00000	2,580	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		369.00000	374	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,501.00000	3,443	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		268.00000	275	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,400.00000	4,344	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call		4,208.00000	4,269	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put		40.00000	37	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call		3,234.00000	3,299	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put		66.00000	67	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call		2,339.00000	2,394	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put		171.00000	162	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		1,603.00000	1,644	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		435.00000	413	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call		768.00000	782	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put		1,600.00000	1,550	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call		553.00000	561	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put		2,385.00000	2,330	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		404.00000	410	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,236.00000	3,178	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		299.00000	302	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,131.00000	4,071	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.75	Call		4,017.00000	4,079	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		49.00000	48	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		3,042.00000	3,104	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		74.00000	72	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		2,175.00000	2,227	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		207.00000	196	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		1,480.00000	1,516	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		512.00000	485	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		717.00000	729	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		1,749.00000	1,698	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		520.00000	527	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		2,552.00000	2,496	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		381.00000	386	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		3,413.00000	3,354	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		280.00000	285	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,312.00000	4,254	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		4,113.00000	4,174	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		45.00000	42	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		3,136.00000	3,201	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		68.00000	70	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		2,256.00000	2,310	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		188.00000	178	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		1,539.00000	1,579	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		471.00000	448	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		742.00000	755	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,674.00000	1,624	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		537.00000	544	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,469.00000	2,412	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		392.00000	398	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,324.00000	3,266	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		290.00000	294	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,222.00000	4,162	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.97370	13.90820		21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,210.00000	1,221	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,201.00000	1,148	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,409.00000	1,427	20.35	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	13.40	Put		901.00000	853	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		1,285.00000	1,299	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,077.00000	1,025	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		455.00000	454	26.33	0.00	0	12,179.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,047.00000	3,981	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,228.00000	1,240	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,170.00000	1,117	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,138.00000	1,148	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,329.00000	1,274	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.15	Call			1,120.00000	1,131	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,362.00000	1,307	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,191.00000	1,203	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,233.00000	1,179	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,266.00000	1,279	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,107.00000	1,055	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			1,285.00000	1,299	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,077.00000	1,025	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,155.00000	1,166	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,297.00000	1,242	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,210.00000	1,221	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,201.00000	1,148	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,173.00000	1,184	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,265.00000	1,211	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,366.00000	1,383	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			958.00000	909	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,388.00000	1,405	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			929.00000	881	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,477.00000	1,496	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			819.00000	773	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,431.00000	1,450	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			873.00000	826	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,247.00000	1,260	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,138.00000	1,086	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			980.00000	986	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,671.00000	1,612	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,055.00000	1,063	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,497.00000	1,440	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,993.00000	2,031	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			435.00000	407	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,679.00000	1,707	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			620.00000	583	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			792.00000	794	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,234.00000	2,171	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			612.00000	611	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,054.00000	2,988	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			473.00000	472	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,915.00000	3,848	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			368.00000	367	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,810.00000	4,743	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,027.00000	2,066	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			419.00000	392	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,708.00000	1,738	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			600.00000	564	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,454.00000	1,473	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Put		846.00000	799	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,071.00000	1,080	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,463.00000	1,406	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		803.00000	805	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,195.00000	2,132	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		620.00000	619	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,011.00000	2,945	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		479.00000	478	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,870.00000	3,804	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		372.00000	371	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,764.00000	4,697	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,319.00000	5,385	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		11.00000	11	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,883.00000	3,947	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		75.00000	73	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,548.00000	2,598	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		240.00000	224	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,548.00000	1,570	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		740.00000	696	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		651.00000	651	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,843.00000	2,777	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		443.00000	443	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,135.00000	4,069	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		285.00000	284	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,476.00000	5,411	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		166.00000	165	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,858.00000	6,792	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,763.00000	5,829	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	5	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,306.00000	4,370	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		48.00000	46	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,923.00000	2,976	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		165.00000	153	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,800.00000	1,832	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		542.00000	508	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		731.00000	732	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,473.00000	2,408	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		497.00000	496	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,739.00000	3,673	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		333.00000	334	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,075.00000	5,010	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		196.00000	195	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,438.00000	6,371	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,012.00000	6,077	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.40	Call			4,544.00000	4,608	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			35.00000	34	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,140.00000	3,197	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			132.00000	123	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,960.00000	1,997	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			452.00000	423	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			781.00000	783	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,273.00000	2,210	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			530.00000	529	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,522.00000	3,456	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			364.00000	362	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,855.00000	4,788	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			214.00000	213	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,206.00000	6,140	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,448.00000	4,512	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	39	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,508.00000	3,569	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			100.00000	95	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,629.00000	2,680	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			221.00000	206	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,895.00000	1,930	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			487.00000	456	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,009.00000	1,016	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,601.00000	1,542	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			761.00000	762	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,352.00000	2,288	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			589.00000	588	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,181.00000	3,115	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,601.00000	3,663	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			93.00000	89	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,712.00000	2,763	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			204.00000	190	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,039.00000	1,047	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,531.00000	1,474	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			605.00000	604	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,097.00000	3,030	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			467.00000	466	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,959.00000	3,893	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,591.00000	4,656	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			33.00000	32	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,648.00000	3,710	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			90.00000	86	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,754.00000	2,806	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			196.00000	182	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			449.00000	449	26.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Put			4,091.00000	4,025	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			938.00000	943	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,780.00000	1,720	22.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			712.00000	713	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,554.00000	2,489	24.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			551.00000	551	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,393.00000	3,327	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			427.00000	426	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,269.00000	4,202	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			873.00000	877	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,965.00000	1,903	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			668.00000	668	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,759.00000	2,694	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			516.00000	516	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,608.00000	3,542	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			401.00000	400	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,493.00000	4,426	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,212.00000	4,276	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			54.00000	52	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,277.00000	3,336	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			119.00000	112	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,428.00000	2,476	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			270.00000	252	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,738.00000	1,769	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			580.00000	545	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			814.00000	817	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,156.00000	2,093	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			627.00000	627	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,969.00000	2,903	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			485.00000	484	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,826.00000	3,760	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			377.00000	376	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,719.00000	4,652	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,073.00000	4,136	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			65.00000	62	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,310.00000	2,357	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			302.00000	283	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,649.00000	1,677	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			641.00000	603	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,025.00000	4,090	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			67.00000	66	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,096.00000	3,151	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			138.00000	127	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,274.00000	2,318	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			315.00000	294	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.95	Call		1,623.00000	1,647	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		665.00000	623	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		771.00000	773	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,313.00000	2,249	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		597.00000	596	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,138.00000	3,073	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		461.00000	460	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,003.00000	3,937	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		357.00000	358	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,899.00000	4,834	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,930.00000	3,994	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		72.00000	70	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,009.00000	3,063	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		151.00000	140	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,201.00000	2,244	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		343.00000	320	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,573.00000	1,595	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		715.00000	671	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		750.00000	752	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,392.00000	2,328	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		581.00000	581	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,223.00000	3,157	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		345.00000	345	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,987.00000	4,922	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,836.00000	3,899	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		78.00000	75	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,130.00000	2,172	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		372.00000	348	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,524.00000	1,545	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		766.00000	721	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		566.00000	565	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,307.00000	3,242	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		438.00000	437	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,180.00000	4,113	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		4,119.00000	4,182	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		61.00000	59	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		3,185.00000	3,243	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		127.00000	119	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		2,349.00000	2,397	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		291.00000	273	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		4,259.00000	4,323	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		51.00000	49	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,323.00000	3,382	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		115.00000	108	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,468.00000	2,516	19.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.70	Put		259.00000	243	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,769.00000	1,800	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		561.00000	526	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		825.00000	828	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,117.00000	2,055	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		635.00000	634	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		2,927.00000	2,861	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		491.00000	490	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,783.00000	3,716	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		382.00000	380	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,673.00000	4,607	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		3,323.00000	3,382	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		115.00000	108	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		2,468.00000	2,516	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		259.00000	243	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,769.00000	1,800	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		561.00000	526	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		825.00000	828	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,117.00000	2,055	23.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.32760	11.35890		19.34	45,310,400.00	4,000	19,582.00
€ / R On 12/06/2009 Currency Future	11.35	Call		106.00000	69	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		97.00000	92	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		165.00000	135	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		56.00000	58	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		85.00000	50	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		126.00000	123	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		67.00000	42	21.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		159.00000	165	21.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		54.00000	37	24.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		195.00000	209	24.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		106.00000	69	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		97.00000	92	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		133.00000	94	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		74.00000	66	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		37.00000	28	31.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		328.00000	351	31.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		37.00000	28	31.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		328.00000	351	31.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		44.00000	33	26.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		235.00000	256	26.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		32.00000	20	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		423.00000	443	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		40.00000	31	29.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		281.00000	303	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.20	Call			209.00000	179	25.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			50.00000	52	25.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			25.00000	15	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			466.00000	488	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			19.00000	11	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			510.00000	534	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			19.00000	11	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			510.00000	534	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			11.00000	6	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			602.00000	628	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2.00000	1	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			893.00000	923	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			5.00000	2	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			746.00000	774	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			5.00000	2	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			746.00000	774	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			942.00000	973	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2.00000	1	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			843.00000	873	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			992.00000	1,023	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,042.00000	1,073	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,091.00000	1,123	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,241.00000	1,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,441.00000	1,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,641.00000	1,672	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,591.00000	1,622	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,941.00000	1,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,991.00000	2,022	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,891.00000	1,922	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,841.00000	1,872	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,791.00000	1,822	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.15	Put			1,791.00000	1,822	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,691.00000	1,722	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,141.00000	2,172	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,291.00000	2,322	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,341.00000	2,372	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,041.00000	2,072	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,991.00000	2,022	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,691.00000	1,722	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,491.00000	1,522	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,741.00000	1,772	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,541.00000	1,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,091.00000	2,122	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,291.00000	2,322	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,341.00000	2,372	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,441.00000	2,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,541.00000	2,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,241.00000	2,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,941.00000	1,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,191.00000	2,222	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,591.00000	2,622	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,641.00000	2,672	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,741.00000	2,772	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,291.00000	3,322	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,341.00000	3,372	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,991.00000	3,022	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,791.00000	2,822	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,491.00000	2,522	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,241.00000	2,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,191.00000	2,222	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,441.00000	2,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,041.00000	2,072	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,741.00000	2,772	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,141.00000	3,172	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,541.00000	3,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,841.00000	3,872	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,941.00000	2,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,841.00000	2,872	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,541.00000	1,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,391.00000	1,422	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			942.00000	973	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			992.00000	1,023	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,191.00000	1,222	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,141.00000	1,172	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,291.00000	1,322	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			6.00000	3	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			697.00000	725	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3.00000	1	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.15	Put			794.00000	824	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			34.00000	27	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			375.00000	399	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			15.00000	8	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			556.00000	581	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			8.00000	4	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			649.00000	677	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,191.00000	1,222	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,341.00000	1,372	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			6.00000	3	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			697.00000	725	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			3.00000	1	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			794.00000	824	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,291.00000	1,322	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,491.00000	1,522	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,241.00000	1,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,042.00000	1,073	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,441.00000	1,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,391.00000	2,422	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,541.00000	2,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,891.00000	2,922	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,091.00000	3,122	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,191.00000	3,222	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,391.00000	3,422	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,491.00000	3,522	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,591.00000	3,622	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,691.00000	3,722	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,041.00000	3,072	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,241.00000	3,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,941.00000	2,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,041.00000	3,072	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,241.00000	3,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,441.00000	3,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,641.00000	3,672	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,741.00000	3,772	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,941.00000	3,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,041.00000	4,072	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,141.00000	4,172	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,241.00000	4,272	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,441.00000	3,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,541.00000	3,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,941.00000	3,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,691.00000	2,722	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,741.00000	1,772	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,691.00000	2,722	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,791.00000	2,822	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,841.00000	2,872	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,109.00000	5,078	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,609.00000	3,578	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,109.00000	2,078	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			615.00000	582	31.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	10.75	Put		6.00000	4	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		3,891.00000	3,922	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		5,391.00000	5,422	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,891.00000	6,922	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,459.00000	5,428	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		3,959.00000	3,928	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,459.00000	2,428	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		959.00000	928	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,041.00000	5,072	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,541.00000	6,572	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,559.00000	5,528	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,059.00000	4,028	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,559.00000	2,528	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,059.00000	1,028	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		0.00000	0	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,941.00000	4,972	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,441.00000	6,472	33.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		40.00000	31	29.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		281.00000	303	29.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		347.00000	308	30.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		38.00000	30	30.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		255.00000	224	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		46.00000	46	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		388.00000	348	29.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		29.00000	21	29.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		300.00000	269	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		41.00000	42	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		475.00000	440	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		16.00000	13	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		300.00000	269	30.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		41.00000	42	30.52	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 12/06/2009 Currency Future	11.15	Call		255.00000	224	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		46.00000	46	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		431.00000	394	30.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		22.00000	16	30.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Call		521.00000	486	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.85	Put		12.00000	9	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Call		431.00000	394	30.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.95	Put		22.00000	16	30.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		67.00000	42	21.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		159.00000	165	21.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.51160	11.54570		20.52	46,046,400.00	4,000	10,625.00
€ / R On 14/09/2009 Currency Future	11.55	Call		505.00000	472	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		509.00000	510	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		546.00000	511	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		450.00000	449	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		486.00000	453	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		540.00000	541	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		467.00000	435	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		572.00000	574	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		450.00000	418	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		604.00000	607	21.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		525.00000	491	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		479.00000	480	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		546.00000	511	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		450.00000	449	20.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		417.00000	387	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		671.00000	675	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		402.00000	373	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		706.00000	711	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		433.00000	402	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		637.00000	641	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		387.00000	359	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		741.00000	747	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		589.00000	554	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		393.00000	392	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		355.00000	324	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		810.00000	812	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		373.00000	341	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		777.00000	779	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		338.00000	307	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		843.00000	846	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		322.00000	291	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		876.00000	880	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		235.00000	209	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,090.00000	1,098	22.05	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 14/09/2009 Currency Future	12.30	Call			262.00000	234	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,016.00000	1,023	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			276.00000	248	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			980.00000	986	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			223.00000	198	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,127.00000	1,136	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			211.00000	187	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,165.00000	1,175	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			189.00000	166	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,243.00000	1,254	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			179.00000	156	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,283.00000	1,295	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			150.00000	130	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,405.00000	1,419	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			119.00000	101	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,573.00000	1,590	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			93.00000	78	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,747.00000	1,766	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			99.00000	83	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,703.00000	1,722	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			99.00000	83	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,703.00000	1,722	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			63.00000	52	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,017.00000	2,040	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			59.00000	48	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,063.00000	2,087	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			67.00000	55	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,972.00000	1,994	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			72.00000	59	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,926.00000	1,948	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			77.00000	64	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,881.00000	1,902	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			77.00000	64	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,881.00000	1,902	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			87.00000	73	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,791.00000	1,811	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			48.00000	39	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,203.00000	2,227	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			39.00000	31	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,344.00000	2,370	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			37.00000	29	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,391.00000	2,417	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			55.00000	45	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,110.00000	2,133	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			82.00000	68	22.05	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 14/09/2009 Currency Future	13.30	Put		1,836.00000	1,857	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		82.00000	68	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,836.00000	1,857	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		72.00000	59	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,926.00000	1,948	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		112.00000	95	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,616.00000	1,633	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		45.00000	36	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,249.00000	2,275	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		52.00000	42	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,156.00000	2,180	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		37.00000	29	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,391.00000	2,417	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		34.00000	27	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,439.00000	2,465	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		32.00000	25	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,486.00000	2,513	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		28.00000	21	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,582.00000	2,610	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		42.00000	34	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,297.00000	2,322	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		105.00000	89	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,659.00000	1,677	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		24.00000	18	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,678.00000	2,707	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		9.00000	6	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,313.00000	3,345	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		42.00000	34	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,297.00000	2,322	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		28.00000	21	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,582.00000	2,610	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		21.00000	16	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,775.00000	2,804	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		18.00000	13	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,872.00000	2,902	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		15.00000	11	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,970.00000	3,000	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		13.00000	10	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,068.00000	3,098	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		55.00000	45	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,110.00000	2,133	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		21.00000	16	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,775.00000	2,804	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		18.00000	13	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,872.00000	2,902	22.05	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 14/09/2009 Currency Future	12.70	Call		169.00000	147	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,323.00000	1,336	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		150.00000	130	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,405.00000	1,419	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		134.00000	115	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,488.00000	1,503	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		59.00000	48	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,063.00000	2,087	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		30.00000	23	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,534.00000	2,562	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		26.00000	20	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,630.00000	2,658	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		22.00000	17	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,727.00000	2,755	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		105.00000	89	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,659.00000	1,677	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		134.00000	115	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,488.00000	1,503	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		142.00000	122	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,446.00000	1,461	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		126.00000	108	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,530.00000	1,546	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		39.00000	31	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,344.00000	2,370	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		112.00000	95	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,616.00000	1,633	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		52.00000	42	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,156.00000	2,180	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		159.00000	138	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,364.00000	1,377	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		189.00000	166	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,243.00000	1,254	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		248.00000	222	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,053.00000	1,060	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		200.00000	176	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,204.00000	1,214	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		306.00000	276	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		910.00000	915	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		248.00000	222	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,053.00000	1,060	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		142.00000	122	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,446.00000	1,461	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		322.00000	291	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		876.00000	880	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		291.00000	262	22.05	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 14/09/2009 Currency Future	12.20	Put		945.00000	950	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		306.00000	276	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		910.00000	915	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		179.00000	156	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,283.00000	1,295	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,146.00000	5,112	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,646.00000	3,612	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,155.00000	2,119	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		9.00000	8	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		854.00000	814	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		209.00000	202	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		4.00000	3	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,858.00000	3,891	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,355.00000	5,389	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,854.00000	6,888	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,446.00000	5,412	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,946.00000	3,912	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,449.00000	2,415	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	3	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,076.00000	1,036	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		130.00000	124	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		6.00000	4	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,560.00000	3,593	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,055.00000	5,089	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,554.00000	6,588	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,596.00000	5,562	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,096.00000	4,062	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,598.00000	2,563	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,196.00000	1,156	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		100.00000	94	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		8.00000	5	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,412.00000	3,444	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,905.00000	4,939	22.05	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 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,404.00000	6,438	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		638.00000	601	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		342.00000	339	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		722.00000	682	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		276.00000	271	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		664.00000	627	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		318.00000	315	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		613.00000	576	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		367.00000	365	19.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		567.00000	532	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		421.00000	420	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		567.00000	532	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		421.00000	420	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		387.00000	359	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		741.00000	747	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		486.00000	453	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		540.00000	541	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		691.00000	654	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		295.00000	292	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		589.00000	554	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		393.00000	392	19.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		402.00000	373	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		706.00000	711	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Call		754.00000	714	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.05	Put		258.00000	252	19.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		691.00000	654	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		295.00000	292	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		467.00000	435	21.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		572.00000	574	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.68130	11.71870		20.82	81,769.10	7	8,947.00
€ / R On 14/12/2009 Currency Future	11.70	Call		719.00000	687	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		700.00000	706	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		761.00000	728	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		643.00000	647	20.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		554.00000	528	22.25	0.00	0	13,387.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,035.00000	1,047	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		176.00000	170	27.70	0.00	0	12,452.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,058.00000	3,089	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		700.00000	669	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		732.00000	737	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		682.00000	651	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		763.00000	770	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		664.00000	634	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		795.00000	803	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 14/12/2009 Currency Future	11.65	Call			740.00000	707	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			671.00000	676	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			614.00000	586	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			895.00000	904	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			647.00000	617	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			828.00000	836	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			598.00000	571	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			929.00000	939	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			583.00000	556	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			964.00000	975	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			630.00000	601	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			861.00000	870	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			783.00000	750	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			615.00000	619	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			568.00000	542	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			999.00000	1,011	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			540.00000	515	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,071.00000	1,084	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			465.00000	444	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,296.00000	1,313	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			489.00000	466	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,220.00000	1,235	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			501.00000	478	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,182.00000	1,197	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			443.00000	424	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,375.00000	1,392	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			433.00000	414	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,414.00000	1,433	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			422.00000	404	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,454.00000	1,472	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			412.00000	394	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,493.00000	1,513	23.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			374.00000	358	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,655.00000	1,677	24.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			341.00000	326	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,822.00000	1,845	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			311.00000	298	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,992.00000	2,017	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			325.00000	312	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,907.00000	1,930	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			318.00000	305	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,949.00000	1,973	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			318.00000	305	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,949.00000	1,973	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			279.00000	267	26.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Put		2,210.00000	2,236	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		273.00000	262	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,254.00000	2,280	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		285.00000	273	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,166.00000	2,192	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		291.00000	279	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,122.00000	2,148	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		297.00000	285	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,079.00000	2,104	25.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		291.00000	279	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,122.00000	2,148	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		304.00000	291	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,035.00000	2,060	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		253.00000	243	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,384.00000	2,412	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		333.00000	319	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,864.00000	1,887	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		156.00000	151	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,287.00000	3,319	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		266.00000	255	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,297.00000	2,324	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		241.00000	231	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,472.00000	2,500	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		229.00000	220	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,560.00000	2,589	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		218.00000	210	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,650.00000	2,679	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		208.00000	200	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,739.00000	2,769	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		325.00000	312	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,907.00000	1,930	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		311.00000	298	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,992.00000	2,017	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		259.00000	249	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,341.00000	2,368	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		247.00000	237	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,428.00000	2,456	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		235.00000	226	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,516.00000	2,544	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		365.00000	350	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,697.00000	1,718	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		349.00000	334	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,780.00000	1,802	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		279.00000	267	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,210.00000	2,236	26.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call			349.00000	334	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,780.00000	1,802	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			253.00000	243	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,384.00000	2,412	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			357.00000	341	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,738.00000	1,760	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			259.00000	249	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,341.00000	2,368	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			247.00000	237	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,428.00000	2,456	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			224.00000	215	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,605.00000	2,634	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			229.00000	220	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,560.00000	2,589	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			383.00000	366	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,614.00000	1,635	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			392.00000	375	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,574.00000	1,594	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			357.00000	341	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,738.00000	1,760	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			285.00000	273	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,166.00000	2,192	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			392.00000	375	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,574.00000	1,594	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			402.00000	385	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,533.00000	1,553	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			365.00000	350	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,697.00000	1,718	24.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			477.00000	455	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,258.00000	1,274	23.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			454.00000	434	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,335.00000	1,353	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			513.00000	490	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,145.00000	1,159	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			443.00000	424	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,375.00000	1,392	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			526.00000	502	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,108.00000	1,121	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			501.00000	478	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,182.00000	1,197	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			454.00000	434	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,335.00000	1,353	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,292.00000	1,254	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			224.00000	223	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			982.00000	946	19.78	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	11.15	Put		413.00000	415	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		172.00000	166	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,104.00000	3,135	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,440.00000	1,402	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		171.00000	171	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,097.00000	1,060	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		329.00000	329	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		829.00000	795	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		561.00000	564	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		164.00000	158	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,195.00000	3,227	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,214.00000	2,176	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		45.00000	45	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,038.00000	1,002	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		370.00000	370	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		110.00000	107	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,941.00000	3,976	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		42.00000	41	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,373.00000	5,409	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		15.00000	14	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,846.00000	6,883	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,505.00000	2,467	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		37.00000	36	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,224.00000	1,185	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		255.00000	254	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		127.00000	124	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,659.00000	3,692	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		51.00000	50	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,083.00000	5,119	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		18.00000	18	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,550.00000	6,586	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		554.00000	528	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,035.00000	1,047	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,652.00000	2,614	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		33.00000	33	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,328.00000	1,290	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		210.00000	209	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		137.00000	133	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,519.00000	3,552	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		57.00000	55	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,938.00000	4,974	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		20.00000	20	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,402.00000	6,438	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,928.00000	3,891	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		10.00000	9	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.80	Call			2,946.00000	2,908	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			27.00000	26	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,979.00000	1,941	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			60.00000	60	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,191.00000	1,153	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			272.00000	272	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			160.00000	155	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,241.00000	3,273	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			96.00000	93	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,177.00000	4,212	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,027.00000	3,990	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			9.00000	8	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,044.00000	3,006	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			25.00000	25	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,069.00000	2,031	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			50.00000	50	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,257.00000	1,219	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			238.00000	237	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			168.00000	163	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,150.00000	3,181	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			102.00000	100	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,084.00000	4,118	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,077.00000	4,039	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			8.00000	8	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,093.00000	3,055	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			24.00000	23	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,117.00000	2,079	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			48.00000	48	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			105.00000	102	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,036.00000	4,071	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,830.00000	3,792	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			11.00000	10	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,848.00000	2,810	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			29.00000	28	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,891.00000	1,853	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			72.00000	72	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,128.00000	1,090	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			309.00000	309	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			152.00000	147	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,333.00000	3,366	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			90.00000	87	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,271.00000	4,306	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,731.00000	3,693	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			12.00000	12	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,750.00000	2,712	21.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.00	Put		31.00000	30	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,805.00000	1,767	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		86.00000	86	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,068.00000	1,031	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		349.00000	349	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		144.00000	140	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,426.00000	3,458	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		84.00000	82	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,366.00000	4,401	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,632.00000	3,594	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	13	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,720.00000	1,682	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		101.00000	101	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,010.00000	973	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		391.00000	392	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		79.00000	77	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,460.00000	4,495	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,681.00000	3,644	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		13.00000	12	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,701.00000	2,663	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		32.00000	31	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,762.00000	1,724	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		93.00000	93	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		141.00000	136	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,472.00000	3,505	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		82.00000	79	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,413.00000	4,448	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,879.00000	3,841	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	10	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,897.00000	2,859	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		28.00000	27	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,935.00000	1,897	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		66.00000	66	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,159.00000	1,121	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		290.00000	290	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		93.00000	90	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,224.00000	4,259	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,978.00000	3,940	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		9.00000	9	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,995.00000	2,957	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		26.00000	26	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		2,024.00000	1,986	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		55.00000	55	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		99.00000	96	29.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,130.00000	4,165	29.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.60	Call		4,126.00000	4,088	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		7.00000	7	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,142.00000	3,104	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		23.00000	22	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,165.00000	2,128	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		47.00000	46	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		107.00000	104	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,989.00000	4,023	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.85020	11.88880		20.80	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.90	Call		866.00000	840	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		877.00000	890	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		905.00000	878	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		816.00000	828	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		848.00000	822	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		909.00000	922	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		830.00000	805	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		941.00000	955	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		812.00000	788	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		974.00000	988	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		885.00000	858	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		846.00000	858	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		779.00000	756	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,040.00000	1,055	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		763.00000	740	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,074.00000	1,090	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		795.00000	772	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,007.00000	1,021	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		747.00000	725	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,108.00000	1,125	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,664.00000	3,626	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	25	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,695.00000	2,659	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		57.00000	59	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,816.00000	1,782	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		177.00000	182	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,155.00000	1,126	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		516.00000	526	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		506.00000	492	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,867.00000	1,892	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		354.00000	345	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,716.00000	2,745	25.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		247.00000	242	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,608.00000	3,642	27.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		166.00000	162	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,527.00000	4,562	28.21	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	8.20	Call		3,713.00000	3,675	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		24.00000	25	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,742.00000	2,706	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		53.00000	56	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,855.00000	1,821	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		166.00000	171	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,181.00000	1,152	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		492.00000	502	19.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		516.00000	501	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,827.00000	1,851	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		361.00000	352	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,672.00000	2,702	25.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		252.00000	246	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,563.00000	3,596	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		170.00000	166	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,481.00000	4,516	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,812.00000	3,773	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		23.00000	23	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,837.00000	2,800	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		48.00000	50	19.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,935.00000	1,901	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		146.00000	151	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,235.00000	1,206	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		446.00000	455	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		535.00000	520	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,746.00000	1,769	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		375.00000	365	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,586.00000	2,615	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		261.00000	255	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,472.00000	3,505	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		179.00000	174	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,390.00000	4,424	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,861.00000	3,822	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		22.00000	22	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,884.00000	2,847	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		45.00000	47	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,976.00000	1,942	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		137.00000	142	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,263.00000	1,233	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		424.00000	433	19.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		545.00000	529	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,706.00000	1,729	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		382.00000	372	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,543.00000	2,572	25.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		266.00000	260	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.05	Put		3,427.00000	3,460	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		183.00000	179	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,344.00000	4,378	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,762.00000	3,724	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		24.00000	24	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,789.00000	2,753	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		51.00000	53	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,895.00000	1,861	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		156.00000	161	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,207.00000	1,178	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		469.00000	478	19.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		525.00000	510	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,786.00000	1,810	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		368.00000	358	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,629.00000	2,658	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		256.00000	251	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,518.00000	3,550	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		174.00000	170	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,436.00000	4,470	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,009.00000	3,970	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		20.00000	20	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,027.00000	2,990	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		38.00000	40	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,100.00000	2,066	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		112.00000	116	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,350.00000	1,320	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		361.00000	370	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		577.00000	560	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,588.00000	1,610	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		404.00000	394	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,416.00000	2,443	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		281.00000	274	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,292.00000	3,324	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		197.00000	192	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,208.00000	4,242	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,106.00000	4,068	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		17.00000	18	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,125.00000	3,087	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		36.00000	37	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,190.00000	2,153	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		101.00000	103	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,416.00000	1,383	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		327.00000	333	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		600.00000	582	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,511.00000	1,531	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.80	Call			418.00000	408	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,329.00000	2,358	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			291.00000	284	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,202.00000	3,234	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			204.00000	200	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,115.00000	4,150	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,057.00000	4,020	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			19.00000	19	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			3,076.00000	3,038	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			37.00000	38	20.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			2,145.00000	2,108	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			106.00000	108	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			1,383.00000	1,350	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			344.00000	350	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			588.00000	571	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,549.00000	1,570	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			411.00000	401	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,372.00000	2,401	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			286.00000	279	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,247.00000	3,279	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			200.00000	197	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,162.00000	4,197	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,910.00000	3,872	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			21.00000	21	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,932.00000	2,895	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			43.00000	45	20.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,017.00000	1,983	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			128.00000	133	18.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			1,291.00000	1,261	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Put			402.00000	411	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			555.00000	539	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,667.00000	1,689	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			389.00000	379	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,501.00000	2,529	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			271.00000	265	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,382.00000	3,414	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			188.00000	183	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,299.00000	4,333	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,960.00000	3,921	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			21.00000	21	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,979.00000	2,943	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			40.00000	42	20.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,059.00000	2,024	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			120.00000	124	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,320.00000	1,290	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.95	Put			381.00000	390	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			566.00000	549	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,627.00000	1,649	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			397.00000	386	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,458.00000	2,486	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			276.00000	269	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,337.00000	3,369	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			192.00000	188	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,254.00000	4,287	28.21	0.00	0	0.00
AL12 On 06/08/2009 Index Future				317.28600	315.67300		0.00	0.00	0	0.00
AL13 On 06/08/2009 Index Future				245.50200	245.35500		0.00	0.00	0	7.00
AL37 On 06/08/2009 Index Future				277.51100	276.94500		0.00	0.00	0	0.00
AL7T On 06/08/2009 Index Future				310.43900	309.34700		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future				289.75000	288.69000		0.00	2,897,500.00	1	562.00
ALBI On 05/11/2009 Index Future				294.79800	293.71900		0.00	0.00	0	0.00
ALBI On 04/02/2010 Index Future				299.70600	298.86100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future				124.43900	124.23900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future				126.63100	126.42800		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future				128.90500	128.69800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi				291.65450	290.59550		0.00	20,415,815.00	7	565.00
GOVI On 05/11/2009 jGovi				296.73550	295.65750		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi				302.06500	300.96650		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future				355.41500	355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future				362.29900	362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap				7.66800	7.70500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.84000	8.86900		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.42200	8.47500		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.89700	8.91800		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J203 On 15/09/2017 jSwap			8.89500		8.93200		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96200		8.99800		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.92500		8.96400		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.99800		7.08500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.86400		6.93500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.04300		7.09700		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.56100		7.56600		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.90900		7.97300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			8.22400		8.28800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.73000		7.78300		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.98300		8.02000		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.27000		8.29300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.63000		8.65100		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.76400		8.78300		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.90600		8.92600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.76900		8.80800		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.82500		8.86300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.88500		8.92300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.25500		8.25400		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.65100		7.64300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			7.34200		7.32700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.79300		7.78500		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.43900		7.43400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.23900		7.24100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.59000		7.59600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			279.04600		278.16600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			283.96200		283.06600		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			289.06100		288.14900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.84100		6.89800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			2,928.00000	2,987	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	9	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call			3,174.00000	3,233	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			1,251.00000	1,251	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			30.00000	30	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.46300		8.51500		8.50	0.00	0	8,944.00
R157 On 06/08/2009 Bond Future	9.25	Call			4,358.00000	4,576	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			499.00000	437	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.55600		8.61200		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			725.00000	778	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,622.00000	6,387	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.65500		8.71400		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,418.00000	1,498	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,285.00000	6,074	7.90	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.74000		8.80400		0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,679.00000	1,803	0.00	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,121.00000	2,943	0.00	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.96900		9.03100		18.18	0.00	0	11,624.00
R186 On 06/08/2009 Bond Future	9.00	Call			3,227.00000	3,503	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,523.00000	3,206	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			106.00000	122	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			16,211.00000	15,635	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.01800		9.08200		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,968.00000	5,257	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,741.00000	5,427	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			3,896.00000	4,142	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,079.00000	6,722	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,135.00000	1,231	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,764.00000	14,257	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			765.00000	835	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,224.00000	16,690	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.07000		9.13600		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			3,276.00000	3,470	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,953.00000	11,534	17.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.12000		9.18800		0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			1,446.00000	1,697	0.00	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,183.00000	2,810	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.55300		8.59500		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			3,210.00000	3,341	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			479.00000	431	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.62800		8.67300		8.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future	7.50	Call			547.00000	577	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,464.00000	5,311	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.71400		8.76200		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			843.00000	883	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,908.00000	5,761	7.85	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.80100		8.85300		0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,381.00000	1,458	0.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,703.00000	2,586	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			9.00300		9.05500		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			2,528.00000	2,685	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,466.00000	1,338	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.07900		9.13400		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			406.00000	437	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,673.00000	9,410	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.16400		9.22100		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,605.00000	1,687	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,105.00000	6,890	11.41	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.24300		9.30300		0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,165.00000	1,281	0.00	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,712.00000	2,524	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			9.02000		9.07200		13.59	2,558.61	27	515.00
R204 On 06/08/2009 Bond Future	9.25	Call			2,686.00000	2,855	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,635.00000	1,494	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.08700		9.14100		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			440.00000	473	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,656.00000	10,374	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.16000		9.21700		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,771.00000	1,862	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,793.00000	7,559	13.06	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.23300		9.29100		0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,131.00000	1,252	0.00	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,765.00000	2,563	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.55000		8.59300		7.55	0.00	0	1,897.00
R206 On 06/08/2009 Bond Future	9.25	Call			2,680.00000	2,792	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			395.00000	355	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			27.00000	29	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,856.00000	5,706	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.63400		8.68000		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			445.00000	470	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,510.00000	4,382	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.73200		8.78200		6.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future	7.50	Call			672.00000	706	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,859.00000	4,733	6.73	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.84100		8.89400		0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,661.00000	1,735	0.00	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,095.00000	2,009	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			9.10000		9.16200		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			2,448.00000	2,643	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,917.00000	1,735	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.16200		9.22700		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			415.00000	454	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,533.00000	11,184	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.23000		9.29700		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,804.00000	1,914	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,202.00000	7,921	14.52	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.30000		9.37000		0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,377.00000	1,561	0.00	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,067.00000	1,849	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.17600		9.23900		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			2,268.00000	2,458	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,200.00000	1,998	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.23700		9.30300		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			561.00000	612	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,787.00000	10,434	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.31500		9.38300		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,183.00000	2,312	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,698.00000	7,419	15.58	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.40900		9.47600		0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,001.00000	1,155	0.00	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,341.00000	2,101	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.53700		8.58800		22.19	0.00	0	4,503.00
R209 On 06/08/2009 Bond Future	8.75	Call			3,532.00000	3,766	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,205.00000	2,013	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			981.00000	1,072	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,139.00000	5,804	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.56500		8.61700		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			9,916.00000	10,253	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,433.00000	1,338	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			801.00000	859	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,620.00000	13,247	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			513.00000	554	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,049.00000	15,658	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future			8.59400	8.64800		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		2,005.00000	2,115	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		12,468.00000	12,134	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		11,896.00000	12,240	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		2,017.00000	1,915	24.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.62100	8.67600		0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		842.00000	1,010	0.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		2,300.00000	2,017	0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			287.87800	286.84200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			292.95000	291.89500		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			298.21100	297.13600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.45360	6.43780		21.55	10,325,760.00	1,600	8,404.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		54.00000	52	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		66.00000	49	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		78.00000	87	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		40.00000	33	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		27.00000	21	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		139.00000	117	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		21.00000	17	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		183.00000	163	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		54.00000	52	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		66.00000	49	21.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		114.00000	127	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		27.00000	23	26.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		37.00000	33	22.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		99.00000	80	22.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		27.00000	21	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		139.00000	117	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		78.00000	87	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		40.00000	33	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		201.00000	216	31.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		14.00000	12	31.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		248.00000	262	33.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		10.00000	9	33.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		296.00000	310	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		8.00000	6	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		18.00000	14	31.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		230.00000	211	31.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		18.00000	14	31.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		230.00000	211	31.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		16.00000	11	34.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		278.00000	258	34.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.75	Call			12.00000	10	37.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			325.00000	306	37.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			10.00000	7	38.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			372.00000	354	38.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			10.00000	7	38.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			372.00000	354	38.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			4.00000	3	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			466.00000	450	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			6.00000	5	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			419.00000	402	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			16.00000	11	34.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			278.00000	258	34.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			3.00000	2	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			515.00000	498	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			3.00000	2	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			515.00000	498	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			4.00000	3	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			466.00000	450	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			6.00000	5	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			419.00000	402	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	1	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			613.00000	597	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			2.00000	1	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			564.00000	548	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			1.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			663.00000	647	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			713.00000	697	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			1.00000	1	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			613.00000	597	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			713.00000	697	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,362.00000	1,346	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,462.00000	1,446	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,162.00000	1,146	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			962.00000	946	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			812.00000	796	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			762.00000	747	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			156.00000	170	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.30	Put			18.00000	17	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			762.00000	747	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			862.00000	846	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			962.00000	946	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,062.00000	1,046	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			912.00000	896	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,012.00000	996	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			441.00000	455	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			3.00000	2	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			344.00000	358	37.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			6.00000	4	37.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			248.00000	262	33.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			10.00000	9	33.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			156.00000	170	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			18.00000	17	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			392.00000	407	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			4.00000	3	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			296.00000	310	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			8.00000	6	35.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,112.00000	1,096	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,212.00000	1,196	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			862.00000	846	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,262.00000	1,246	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,262.00000	1,246	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,362.00000	1,346	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,462.00000	1,446	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,562.00000	1,546	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,662.00000	1,646	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,762.00000	1,746	40.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,862.00000	1,846	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,762.00000	1,746	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,112.00000	1,096	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,788.00000	5,804	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,288.00000	4,304	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,788.00000	2,804	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,288.00000	1,304	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,712.00000	1,696	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,212.00000	3,196	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,712.00000	4,696	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,212.00000	6,196	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,938.00000	5,954	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,438.00000	4,454	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,938.00000	2,954	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,438.00000	1,454	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,062.00000	3,046	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,562.00000	4,546	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,062.00000	6,046	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			6,038.00000	6,054	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,538.00000	4,554	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			3,038.00000	3,054	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,538.00000	1,554	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call			0.00000	0	40.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,962.00000	2,946	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,462.00000	4,446	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,962.00000	5,946	40.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		688.00000	704	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		588.00000	604	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		490.00000	505	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		2.00000	1	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		392.00000	407	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		4.00000	3	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		638.00000	654	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		0.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		539.00000	554	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		1.00000	0	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		490.00000	505	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		2.00000	1	39.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		344.00000	358	37.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		6.00000	4	37.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		21.00000	17	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		183.00000	163	27.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.51940	6.50480		19.98	75,625,040.00	11,600	96,739.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		275.00000	277	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		270.00000	258	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		238.00000	239	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		333.00000	320	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		222.00000	223	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		367.00000	353	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		256.00000	257	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		301.00000	288	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		317.00000	321	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		212.00000	201	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		256.00000	257	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		301.00000	288	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		222.00000	223	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		367.00000	353	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		317.00000	321	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		212.00000	201	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		295.00000	298	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		240.00000	229	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		342.00000	346	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		187.00000	177	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		396.00000	403	18.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.25	Put		142.00000	134	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		427.00000	435	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		122.00000	116	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		193.00000	193	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		438.00000	424	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		207.00000	207	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		402.00000	388	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		207.00000	207	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		402.00000	388	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		181.00000	180	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		476.00000	461	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		181.00000	180	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		476.00000	461	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		158.00000	158	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		554.00000	538	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		131.00000	130	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		627.00000	611	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		158.00000	158	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		554.00000	538	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		169.00000	169	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		514.00000	499	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		144.00000	144	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		590.00000	574	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		119.00000	118	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		665.00000	649	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		144.00000	144	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		590.00000	574	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		119.00000	118	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		665.00000	649	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		98.00000	97	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		743.00000	727	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		108.00000	107	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		704.00000	688	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		108.00000	107	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		704.00000	688	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		89.00000	87	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		784.00000	768	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		72.00000	71	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		867.00000	851	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		295.00000	298	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		240.00000	229	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		98.00000	97	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		743.00000	727	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		80.00000	79	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		825.00000	809	22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call		72.00000	71	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		867.00000	851	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		58.00000	57	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		953.00000	938	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		89.00000	87	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		784.00000	768	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		58.00000	57	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		953.00000	938	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		47.00000	45	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,042.00000	1,026	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		65.00000	64	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		910.00000	894	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		52.00000	51	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		997.00000	982	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		42.00000	41	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,087.00000	1,071	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		367.00000	373	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		163.00000	154	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		427.00000	435	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		122.00000	116	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,755.00000	5,769	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,255.00000	4,269	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,755.00000	2,769	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,257.00000	1,272	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		2.00000	2	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		7.00000	7	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,753.00000	1,737	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,245.00000	3,231	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,745.00000	4,731	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,245.00000	6,231	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,955.00000	5,969	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,455.00000	4,469	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,955.00000	2,969	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,456.00000	1,470	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		12.00000	12	22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,558.00000	1,542	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,045.00000	3,031	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,545.00000	4,531	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,045.00000	6,031	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,005.00000	6,019	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,505.00000	4,519	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,005.00000	3,019	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,505.00000	1,520	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		14.00000	13	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,509.00000	1,494	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,995.00000	2,981	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,495.00000	4,481	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,995.00000	5,981	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		533.00000	543	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		78.00000	73	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		460.00000	469	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		106.00000	100	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		738.00000	750	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		33.00000	31	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		653.00000	664	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		48.00000	45	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		571.00000	582	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		67.00000	63	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		495.00000	505	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		91.00000	86	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		695.00000	707	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		40.00000	37	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		611.00000	622	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		57.00000	53	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		367.00000	373	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		163.00000	154	18.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		495.00000	505	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		91.00000	86	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		238.00000	239	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		333.00000	320	20.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future			6.57870	6.56460		20.17	0.00	0	207.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		391.00000	393	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		376.00000	365	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		337.00000	339	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		473.00000	460	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		337.00000	339	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		473.00000	460	20.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		372.00000	374	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		407.00000	395	20.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		390.00000	393	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		376.00000	365	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		431.00000	433	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		316.00000	304	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	356	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		439.00000	427	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		354.00000	356	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		439.00000	427	20.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		410.00000	413	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		346.00000	334	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		452.00000	455	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		288.00000	277	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		500.00000	504	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		235.00000	226	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		500.00000	504	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		235.00000	226	18.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		526.00000	532	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		211.00000	203	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		280.00000	280	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		615.00000	601	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		321.00000	323	21.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		507.00000	494	21.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		307.00000	308	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		542.00000	529	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		307.00000	308	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		542.00000	529	21.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		293.00000	293	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		578.00000	565	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		280.00000	280	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		615.00000	601	21.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		251.00000	251	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		686.00000	672	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		221.00000	221	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		756.00000	742	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		194.00000	193	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		829.00000	815	22.11	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		170.00000	169	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		905.00000	890	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		452.00000	455	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		288.00000	277	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		475.00000	479	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		260.00000	250	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	267	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		653.00000	639	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	236	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		721.00000	707	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		207.00000	207	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		792.00000	778	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		431.00000	433	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		316.00000	304	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	267	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		653.00000	639	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		207.00000	207	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		792.00000	778	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		181.00000	181	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		867.00000	852	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	236	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		721.00000	707	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,715.00000	5,729	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,215.00000	4,229	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,715.00000	2,729	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,236.00000	1,248	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		21.00000	20	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		35.00000	34	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,821.00000	1,806	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		2.00000	2	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,288.00000	3,274	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,786.00000	4,771	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,285.00000	6,271	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,965.00000	5,979	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,465.00000	4,479	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,965.00000	2,979	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,473.00000	1,486	18.37	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		9.00000	8	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		52.00000	51	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,588.00000	1,573	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	4	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,039.00000	3,025	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,536.00000	4,521	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,035.00000	6,021	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,015.00000	6,029	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,515.00000	4,529	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,015.00000	3,029	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,522.00000	1,535	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	6	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		57.00000	56	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,542.00000	1,527	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,990.00000	2,975	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,486.00000	4,471	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,985.00000	5,971	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		618.00000	626	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		153.00000	147	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		554.00000	561	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		190.00000	182	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		764.00000	773	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		99.00000	94	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		689.00000	697	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		124.00000	118	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		584.00000	591	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		169.00000	163	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		554.00000	561	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		190.00000	182	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		653.00000	661	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		138.00000	132	18.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		475.00000	479	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		260.00000	250	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		293.00000	293	21.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		578.00000	565	21.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:								407,936,392.41	45,951	964,680.00

Grand Total: 407,936,392.41 45,951 964,680.00