



# Daily MTM Report

Daily summary for 04/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.99600	15.23800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.32000	6.35000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13000	8.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.68000	8.67500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.20500	8.19500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.50000	8.50000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.49500	8.50000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.19500	8.18500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.68000	8.66000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.83600	8.79800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.29000	8.27500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

### Derivatives

\$ / R On 12/06/2009 Currency Future			8.39790		8.54660		23.00	56,106,369.90	6,681	307,127.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			268.00000	196	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			271.00000	348	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			248.00000	180	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			302.00000	382	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			198.00000	141	25.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			401.00000	493	25.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			158.00000	111	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			511.00000	613	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			127.00000	87	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			630.00000	739	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			110.00000	75	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			713.00000	827	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			102.00000	69	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			756.00000	871	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			95.00000	64	28.59	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			799.00000	916	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			89.00000	60	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			842.00000	962	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			136.00000	94	26.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			590.00000	696	26.95	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			102.00000	69	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			756.00000	871	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			26.00000	14	32.83	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,680.00000	1,816	32.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			64.00000	42	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,067.00000	1,194	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			55.00000	35	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,159.00000	1,287	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			39.00000	23	31.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,393.00000	1,525	31.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			48.00000	30	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,251.00000	1,382	31.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			21.00000	10	33.53	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,874.00000	2,012	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			64.00000	42	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,067.00000	1,194	30.56	0.00	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	9.60	Call			59.00000	38	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,113.00000	1,240	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			55.00000	35	30.91	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,159.00000	1,287	30.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			42.00000	25	31.61	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,345.00000	1,477	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			59.00000	38	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,113.00000	1,240	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			45.00000	27	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,298.00000	1,429	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			30.00000	16	32.48	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,583.00000	1,718	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			28.00000	15	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,632.00000	1,767	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			11.00000	5	34.75	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,264.00000	2,407	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			30.00000	16	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,583.00000	1,718	32.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			26.00000	14	32.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,680.00000	1,816	32.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			18.00000	8	33.88	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,972.00000	2,111	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			22.00000	11	33.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,825.00000	1,963	33.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			17.00000	8	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,021.00000	2,160	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			2.00000	1	38.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,455.00000	3,603	38.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			1.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,254.00000	4,402	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			13.00000	6	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,167.00000	2,308	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			14.00000	7	34.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,118.00000	2,259	34.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			16.00000	7	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,069.00000	2,209	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			23.00000	12	33.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,777.00000	1,914	33.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			32.00000	18	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,535.00000	1,670	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			19.00000	9	33.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,923.00000	2,061	33.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			25.00000	13	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,728.00000	1,865	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			37.00000	21	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,440.00000	1,573	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			34.00000	19	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,488.00000	1,621	32.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			23.00000	12	33.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,777.00000	1,914	33.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			22.00000	11	33.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,825.00000	1,963	33.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			21.00000	10	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,874.00000	2,012	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			14.00000	7	34.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,118.00000	2,259	34.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			52.00000	32	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,205.00000	1,334	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			32.00000	18	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,535.00000	1,670	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			16.00000	7	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,069.00000	2,209	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			17.00000	8	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,021.00000	2,160	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			9.00000	4	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,362.00000	2,506	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			7.00000	3	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,510.00000	2,655	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			6.00000	3	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,609.00000	2,755	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			10.00000	5	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,313.00000	2,457	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			11.00000	5	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,264.00000	2,407	34.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			8.00000	4	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,412.00000	2,556	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			4.00000	2	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,807.00000	2,954	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			2.00000	1	37.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,106.00000	3,253	37.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			2.00000	1	37.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,156.00000	3,303	37.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			2.00000	1	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,305.00000	3,453	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			5.00000	3	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,659.00000	2,805	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			10.00000	5	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,313.00000	2,457	34.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			68.00000	45	30.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,021.00000	1,147	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 12/06/2009 Currency Future	9.90	Call			39.00000	23	31.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,393.00000	1,525	31.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			45.00000	27	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,298.00000	1,429	31.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			78.00000	52	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			931.00000	1,054	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			147.00000	102	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			550.00000	654	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			147.00000	102	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			550.00000	654	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			183.00000	130	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			437.00000	532	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			213.00000	153	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			367.00000	455	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			230.00000	166	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			333.00000	418	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			318.00000	231	23.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			221.00000	283	23.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			230.00000	166	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			333.00000	418	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			170.00000	120	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			474.00000	572	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			436.00000	329	22.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			140.00000	181	22.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			374.00000	275	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			178.00000	227	22.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			268.00000	196	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			271.00000	348	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			405.00000	301	22.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			158.00000	203	22.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			345.00000	251	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			199.00000	253	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			292.00000	213	23.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			245.00000	315	23.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			158.00000	111	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			511.00000	613	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			118.00000	81	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			671.00000	783	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			578.00000	455	22.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			81.00000	107	22.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			504.00000	389	22.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			108.00000	141	22.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			318.00000	231	23.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			221.00000	283	23.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			470.00000	358	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 12/06/2009 Currency Future	8.20	Put			123.00000	160	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			345.00000	251	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			199.00000	253	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			248.00000	180	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			302.00000	382	24.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			213.00000	153	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			367.00000	455	24.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			183.00000	130	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			437.00000	532	25.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			118.00000	81	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			671.00000	783	27.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			89.00000	60	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			842.00000	962	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			52.00000	32	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,205.00000	1,334	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			78.00000	52	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			931.00000	1,054	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			28.00000	15	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,632.00000	1,767	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			12.00000	6	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,215.00000	2,358	34.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			6.00000	3	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,609.00000	2,755	35.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			5.00000	2	36.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,708.00000	2,855	36.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			8.00000	4	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,461.00000	2,606	35.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			6.00000	3	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,560.00000	2,705	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			9.00000	4	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,362.00000	2,506	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			6.00000	3	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,560.00000	2,705	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			4.00000	2	36.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,758.00000	2,904	36.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			3.00000	2	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,857.00000	3,004	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			3.00000	2	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,956.00000	3,104	36.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			2.00000	1	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,056.00000	3,204	37.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			3.00000	2	36.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,907.00000	3,054	36.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			3.00000	1	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,006.00000	3,154	36.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			2.00000	1	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,205.00000	3,353	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			2.00000	1	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,405.00000	3,553	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			2.00000	1	38.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,505.00000	3,653	38.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	1	39.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,605.00000	3,753	39.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	1	39.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,705.00000	3,853	39.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			2.00000	1	37.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,255.00000	3,403	37.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			2.00000	1	38.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,355.00000	3,503	38.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	39.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,555.00000	3,703	39.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			3.00000	1	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,006.00000	3,154	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			2.00000	1	38.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,505.00000	3,653	38.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			4.00000	2	36.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,758.00000	2,904	36.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			3.00000	2	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,857.00000	3,004	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			7.00000	3	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,510.00000	2,655	35.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			4.00000	2	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,807.00000	2,954	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			37.00000	21	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,440.00000	1,573	31.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			42.00000	25	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,345.00000	1,477	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			83.00000	55	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			886.00000	1,008	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			73.00000	48	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			976.00000	1,100	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			73.00000	48	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			976.00000	1,100	29.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			83.00000	55	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			886.00000	1,008	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,247.00000	5,098	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,747.00000	3,598	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	34.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,248.00000	2,099	33.40	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	6.30	Put		1.00000	1	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		783.00000	646	22.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		36.00000	48	22.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		1.00000	1	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,755.00000	3,903	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		5,253.00000	5,402	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,753.00000	6,902	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,497.00000	5,348	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		3,997.00000	3,848	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,497.00000	2,348	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	1	35.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,010.00000	866	22.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		13.00000	18	22.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		5,004.00000	5,152	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,503.00000	6,652	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		405.00000	301	22.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		158.00000	203	22.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call		3,797.00000	3,648	33.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put		0.00000	0	33.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call		2,797.00000	2,648	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put		0.00000	0	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call		1,799.00000	1,651	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put		3.00000	3	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call		827.00000	688	22.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put		30.00000	40	22.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call		1.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put		4,204.00000	4,352	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call		3,947.00000	3,798	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put		0.00000	0	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call		2,947.00000	2,798	38.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put		0.00000	0	38.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call		1,949.00000	1,800	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put		2.00000	2	31.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call		963.00000	820	22.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put		17.00000	22	22.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call		1.00000	0	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		4,054.00000	4,203	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call		0.00000	2,848	39.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put		0.00000	0	39.18	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 12/06/2009 Currency Future	6.55	Call			0.00000	1,850	31.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	2	31.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	1	40.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			0.00000	4,153	40.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.52840		8.67830		23.26	3,402,831.60	399	11,498.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			486.00000	414	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			508.00000	586	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			416.00000	353	24.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			638.00000	725	24.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			371.00000	315	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			743.00000	836	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			332.00000	281	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			854.00000	953	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			309.00000	261	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			931.00000	1,033	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			288.00000	243	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,010.00000	1,115	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			299.00000	252	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			970.00000	1,074	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			244.00000	205	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,215.00000	1,326	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			148.00000	123	30.40	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,870.00000	1,994	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			219.00000	184	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,341.00000	1,455	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			186.00000	155	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,557.00000	1,676	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			212.00000	177	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,384.00000	1,499	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			235.00000	197	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,257.00000	1,369	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			227.00000	190	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,299.00000	1,412	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			205.00000	171	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,427.00000	1,543	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			205.00000	171	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,427.00000	1,543	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			163.00000	135	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,735.00000	1,857	29.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			158.00000	131	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,779.00000	1,903	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			153.00000	127	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,824.00000	1,948	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			153.00000	127	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,824.00000	1,948	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 14/09/2009 Currency Future	10.50	Call			139.00000	115	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,961.00000	2,087	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			121.00000	100	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,143.00000	2,271	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			95.00000	78	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,367.00000	2,500	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			11.00000	9	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,333.00000	4,480	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			105.00000	86	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,277.00000	2,408	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			110.00000	91	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,232.00000	2,362	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			115.00000	95	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,187.00000	2,317	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			143.00000	119	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,915.00000	2,040	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			168.00000	140	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,690.00000	1,812	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			131.00000	108	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,052.00000	2,180	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			127.00000	105	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,098.00000	2,226	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			180.00000	150	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,601.00000	1,721	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			198.00000	166	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,470.00000	1,587	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			174.00000	145	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,646.00000	1,766	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			135.00000	111	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,006.00000	2,133	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			131.00000	108	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,052.00000	2,180	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			105.00000	86	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,277.00000	2,408	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			135.00000	111	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,006.00000	2,133	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			158.00000	131	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,779.00000	1,903	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			168.00000	140	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,690.00000	1,812	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			192.00000	160	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,514.00000	1,632	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			68.00000	55	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,689.00000	2,826	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			252.00000	212	27.62	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 14/09/2009 Currency Future	9.60	Put		1,173.00000	1,283	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		235.00000	197	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,257.00000	1,369	28.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		219.00000	184	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,341.00000	1,455	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		148.00000	123	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,870.00000	1,994	30.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		260.00000	219	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,132.00000	1,240	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		244.00000	205	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,215.00000	1,326	27.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		269.00000	227	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,091.00000	1,198	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		180.00000	150	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,601.00000	1,721	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		100.00000	82	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,322.00000	2,454	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		91.00000	74	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,412.00000	2,546	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		174.00000	145	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,646.00000	1,766	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		86.00000	71	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,458.00000	2,592	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		78.00000	64	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,550.00000	2,685	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		110.00000	91	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,232.00000	2,362	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		86.00000	71	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,458.00000	2,592	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		71.00000	58	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,643.00000	2,779	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		100.00000	82	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,322.00000	2,454	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		82.00000	67	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,504.00000	2,639	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		186.00000	155	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,557.00000	1,676	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		82.00000	67	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,504.00000	2,639	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		75.00000	61	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,596.00000	2,732	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		127.00000	105	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,098.00000	2,226	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		78.00000	64	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,550.00000	2,685	31.21	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 14/09/2009 Currency Future	11.35	Call			64.00000	52	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,736.00000	2,874	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			345.00000	292	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			816.00000	913	25.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			279.00000	235	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,050.00000	1,156	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			260.00000	219	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,132.00000	1,240	27.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			358.00000	303	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			779.00000	874	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			288.00000	243	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,010.00000	1,115	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			321.00000	271	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			892.00000	992	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			279.00000	235	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,050.00000	1,156	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			212.00000	177	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,384.00000	1,499	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			198.00000	166	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,470.00000	1,587	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			332.00000	281	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			854.00000	953	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			252.00000	212	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,173.00000	1,283	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			450.00000	382	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			571.00000	654	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			468.00000	398	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			539.00000	619	24.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			371.00000	315	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			743.00000	836	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			386.00000	327	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			707.00000	799	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			358.00000	303	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			779.00000	874	25.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,278.00000	5,128	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,778.00000	3,628	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,286.00000	2,136	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			7.00000	8	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			928.00000	810	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			150.00000	181	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			22.00000	17	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,743.00000	3,889	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			4.00000	3	31.21	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 14/09/2009 Currency Future	13.90	Put		5,226.00000	5,375	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		1.00000	1	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		6,722.00000	6,872	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,478.00000	5,328	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,978.00000	3,828	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		2,482.00000	2,333	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		4.00000	4	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		1,081.00000	953	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		103.00000	125	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		27.00000	21	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		3,549.00000	3,693	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		5.00000	4	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,027.00000	5,175	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		1.00000	1	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		6,523.00000	6,672	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,528.00000	5,378	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		4,028.00000	3,878	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,532.00000	2,382	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		3.00000	3	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		1,121.00000	991	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		93.00000	113	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		28.00000	22	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,500.00000	3,644	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		5.00000	4	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		4,977.00000	5,126	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		1.00000	1	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,473.00000	6,622	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		594.00000	507	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		366.00000	429	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		433.00000	367	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		604.00000	689	24.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		401.00000	340	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		672.00000	761	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		299.00000	252	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		970.00000	1,074	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,800.00000	1,653	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		21.00000	25	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,333.00000	1,196	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		55.00000	67	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		619.00000	529	22.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		340.00000	401	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,995.00000	1,846	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		16.00000	18	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,512.00000	1,371	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		34.00000	42	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		726.00000	624	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		248.00000	296	21.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		0.00000	1,895	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		0.00000	16	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		0.00000	1,416	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		0.00000	37	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		0.00000	651	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		0.00000	272	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		0.00000	431	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		0.00000	553	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.64640	8.79630		23.45	0.00	0	1,050.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		653.00000	577	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		657.00000	731	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		635.00000	561	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		688.00000	764	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		583.00000	514	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		787.00000	868	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		537.00000	473	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		890.00000	976	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		494.00000	435	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		998.00000	1,089	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		469.00000	412	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,073.00000	1,166	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		457.00000	402	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,110.00000	1,205	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		494.00000	435	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		998.00000	1,089	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		433.00000	381	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,187.00000	1,285	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		522.00000	460	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		926.00000	1,013	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		457.00000	402	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,110.00000	1,205	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		445.00000	391	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,149.00000	1,245	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		382.00000	336	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,386.00000	1,489	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		363.00000	318	27.44	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,467.00000	1,572	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		320.00000	280	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,674.00000	1,784	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.00	Call			345.00000	302	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,549.00000	1,656	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			372.00000	327	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,426.00000	1,530	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			372.00000	327	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,426.00000	1,530	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			337.00000	295	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,590.00000	1,698	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			123.00000	106	33.03	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,627.00000	3,759	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			291.00000	254	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,845.00000	1,958	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			278.00000	242	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,932.00000	2,046	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			272.00000	236	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,975.00000	2,090	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			259.00000	226	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,063.00000	2,179	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			238.00000	206	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,241.00000	2,360	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			212.00000	183	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,465.00000	2,587	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			216.00000	188	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,420.00000	2,541	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			227.00000	197	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,330.00000	2,450	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			298.00000	260	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,802.00000	1,914	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			284.00000	248	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,888.00000	2,002	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			254.00000	221	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,107.00000	2,224	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			243.00000	211	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,197.00000	2,315	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			238.00000	206	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,241.00000	2,360	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			313.00000	273	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,716.00000	1,827	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			328.00000	287	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,632.00000	1,741	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			265.00000	231	29.21	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,019.00000	2,135	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			248.00000	216	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,152.00000	2,269	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			328.00000	287	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,632.00000	1,741	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		92.00000	79	34.20	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,296.00000	4,432	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		202.00000	175	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,556.00000	2,679	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		207.00000	179	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,511.00000	2,633	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		189.00000	164	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,693.00000	2,817	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		198.00000	171	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,602.00000	2,725	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		123.00000	106	33.03	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,627.00000	3,759	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		167.00000	144	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,970.00000	3,098	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		174.00000	150	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,877.00000	3,004	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		140.00000	121	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,344.00000	3,475	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		118.00000	101	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,722.00000	3,855	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		100.00000	85	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,104.00000	4,239	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		85.00000	73	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,489.00000	4,626	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		147.00000	127	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,251.00000	3,380	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		104.00000	89	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,008.00000	4,143	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		89.00000	76	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,392.00000	4,529	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		782.00000	692	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		486.00000	546	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		552.00000	486	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		855.00000	940	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		402.00000	353	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,305.00000	1,406	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		134.00000	116	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,438.00000	3,569	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		82.00000	70	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,586.00000	4,723	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		831.00000	736	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		434.00000	490	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		422.00000	371	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,226.00000	1,325	26.52	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			313.00000	273	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,716.00000	1,827	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			181.00000	157	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,785.00000	2,910	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			108.00000	93	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,912.00000	4,046	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			653.00000	577	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			657.00000	731	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			154.00000	133	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,157.00000	3,286	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			74.00000	62	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,877.00000	5,016	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			617.00000	545	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			721.00000	798	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			113.00000	97	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,817.00000	3,950	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			89.00000	76	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,392.00000	4,529	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			71.00000	60	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,975.00000	5,114	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			693.00000	613	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			597.00000	666	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			160.00000	138	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,064.00000	3,192	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			96.00000	82	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,200.00000	4,335	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			76.00000	65	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,780.00000	4,918	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			736.00000	651	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			540.00000	604	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			128.00000	110	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,532.00000	3,664	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			100.00000	85	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,104.00000	4,239	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			79.00000	67	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,683.00000	4,821	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			673.00000	595	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			627.00000	698	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			481.00000	424	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,035.00000	1,127	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			354.00000	310	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,508.00000	1,614	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			157.00000	135	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,110.00000	3,239	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			120.00000	103	33.11	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 14/12/2009 Currency Future	12.35	Put		3,674.00000	3,807	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		94.00000	80	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,248.00000	4,384	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		75.00000	64	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,829.00000	4,967	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		937.00000	833	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		340.00000	387	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		154.00000	133	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,157.00000	3,286	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		994.00000	887	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		298.00000	340	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,024.00000	914	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		278.00000	318	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		715.00000	631	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		568.00000	635	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		508.00000	447	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		962.00000	1,051	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		212.00000	183	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,465.00000	2,587	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		163.00000	141	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,017.00000	3,145	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		126.00000	108	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,579.00000	3,712	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		98.00000	84	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,152.00000	4,287	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,119.00000	1,003	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		222.00000	256	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		552.00000	486	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		855.00000	940	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		134.00000	116	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,438.00000	3,569	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,086.00000	972	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		240.00000	276	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		759.00000	671	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		513.00000	575	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		392.00000	344	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,345.00000	1,448	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		222.00000	192	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,375.00000	2,496	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		170.00000	147	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,924.00000	3,051	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		131.00000	113	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,485.00000	3,617	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		84.00000	71	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,538.00000	4,675	34.62	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	7.70	Call			1,261.00000	1,137	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			164.00000	191	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			882.00000	783	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			386.00000	437	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			189.00000	164	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,693.00000	2,817	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,299.00000	1,174	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			153.00000	178	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			909.00000	808	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			363.00000	411	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			635.00000	561	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			688.00000	764	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			193.00000	168	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,647.00000	2,771	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			150.00000	130	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,204.00000	3,333	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,338.00000	1,211	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			141.00000	165	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,055.00000	943	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			258.00000	297	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			522.00000	460	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			926.00000	1,013	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			856.00000	759	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			410.00000	463	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			600.00000	529	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			753.00000	833	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			185.00000	160	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,739.00000	2,864	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			144.00000	124	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,297.00000	3,427	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			111.00000	95	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,864.00000	3,998	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			70.00000	59	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,024.00000	5,163	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			617.00000	545	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			721.00000	798	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			147.00000	127	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,251.00000	3,380	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			66.00000	56	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,170.00000	5,310	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			69.00000	58	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,072.00000	5,212	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			150.00000	130	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,204.00000	3,333	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			115.00000	99	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,769.00000	3,903	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		72.00000	61	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,926.00000	5,065	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		64.00000	54	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,268.00000	5,408	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		965.00000	860	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		319.00000	363	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		882.00000	783	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		386.00000	437	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		937.00000	833	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		340.00000	387	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,261.00000	1,137	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		164.00000	191	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,024.00000	914	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		278.00000	318	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		806.00000	714	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		460.00000	517	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		163.00000	141	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,017.00000	3,145	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		98.00000	84	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,152.00000	4,287	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		63.00000	53	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,317.00000	5,457	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,152.00000	1,034	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		205.00000	237	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		78.00000	66	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,732.00000	4,870	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,223.00000	1,101	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		177.00000	205	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		81.00000	69	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,634.00000	4,772	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,499.00000	1,367	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		103.00000	121	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,626.00000	1,491	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		79.00000	94	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		715.00000	631	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		568.00000	635	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		265.00000	231	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,019.00000	2,135	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		106.00000	91	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,960.00000	4,094	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		91.00000	77	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,344.00000	4,481	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,669.00000	1,533	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		73.00000	86	20.97	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 14/12/2009 Currency Future	8.60	Call			736.00000	651	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			540.00000	604	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,377.00000	1,250	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			131.00000	153	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			600.00000	529	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			753.00000	833	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			232.00000	201	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,286.00000	2,405	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			170.00000	147	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,924.00000	3,051	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			81.00000	69	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,634.00000	4,772	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,583.00000	1,449	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			87.00000	103	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			693.00000	613	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			597.00000	666	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,937.00000	1,795	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			40.00000	49	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,261.00000	1,137	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			164.00000	191	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,983.00000	1,840	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	44	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			320.00000	280	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,674.00000	1,784	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,891.00000	1,750	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	54	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,223.00000	1,101	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			177.00000	205	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			856.00000	759	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			410.00000	463	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			305.00000	267	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,759.00000	1,870	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			120.00000	103	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,674.00000	3,807	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,891.00000	1,750	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			45.00000	54	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,029.00000	1,886	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			33.00000	40	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,246.00000	5,096	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,752.00000	3,602	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			6.00000	6	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,272.00000	2,127	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			26.00000	30	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			31.00000	26	36.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,785.00000	6,930	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,496.00000	5,346	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		4,000.00000	3,851	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,517.00000	2,370	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		20.00000	23	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,186.00000	1,066	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		189.00000	219	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		36.00000	30	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,540.00000	6,683	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,541.00000	1,408	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		95.00000	112	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,086.00000	972	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		240.00000	276	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		759.00000	671	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		513.00000	575	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		106.00000	91	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,960.00000	4,094	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,802.00000	3,652	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	6	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,812.00000	2,663	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		15.00000	17	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,846.00000	1,706	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		50.00000	59	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		3,009.00000	2,860	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	14	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	44	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		0.00000	5,998	36.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.76210	8.91170		23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		0.00000	713	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		0.00000	851	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		773.00000	696	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		811.00000	884	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		705.00000	634	24.55	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		943.00000	1,022	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		658.00000	592	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,047.00000	1,130	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		630.00000	566	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,118.00000	1,204	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		590.00000	529	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,228.00000	1,317	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		616.00000	553	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,154.00000	1,241	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		565.00000	507	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,303.00000	1,395	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		565.00000	507	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,303.00000	1,395	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		326.00000	290	29.21	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,464.00000	2,577	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		275.00000	244	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,863.00000	2,982	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		577.00000	518	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,265.00000	1,356	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		509.00000	457	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,497.00000	1,594	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		478.00000	428	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,616.00000	1,716	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		432.00000	386	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,821.00000	1,924	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		468.00000	420	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,657.00000	1,757	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		498.00000	447	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,537.00000	1,635	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		498.00000	447	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,537.00000	1,635	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		459.00000	411	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,697.00000	1,799	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		206.00000	183	31.44	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,595.00000	3,721	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		520.00000	466	26.43	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,458.00000	1,554	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		459.00000	411	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,697.00000	1,799	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		400.00000	357	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,989.00000	2,095	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		393.00000	350	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,031.00000	2,138	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		408.00000	364	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,946.00000	2,052	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		385.00000	344	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,074.00000	2,181	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		365.00000	325	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,203.00000	2,313	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		332.00000	295	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,421.00000	2,533	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		302.00000	268	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,640.00000	2,756	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		307.00000	273	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,596.00000	2,711	29.49	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 15/03/2010 Currency Future	11.10	Call			319.00000	284	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,508.00000	2,622	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			313.00000	278	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,552.00000	2,666	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			352.00000	313	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,290.00000	2,401	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			358.00000	319	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,246.00000	2,357	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			339.00000	301	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,377.00000	2,489	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			326.00000	290	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,464.00000	2,577	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			346.00000	307	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,334.00000	2,445	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			371.00000	331	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,160.00000	2,269	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			385.00000	344	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,074.00000	2,181	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			358.00000	319	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,246.00000	2,357	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			296.00000	263	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,684.00000	2,801	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			281.00000	249	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,809.00000	2,927	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			290.00000	258	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,729.00000	2,846	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			290.00000	258	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,729.00000	2,846	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			285.00000	253	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,773.00000	2,891	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			260.00000	231	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,998.00000	3,118	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			280.00000	248	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,818.00000	2,936	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			251.00000	222	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,089.00000	3,210	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			270.00000	239	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,908.00000	3,027	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			265.00000	235	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,953.00000	3,073	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			542.00000	486	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,380.00000	1,474	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			478.00000	428	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,616.00000	1,716	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			441.00000	394	27.40	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,779.00000	1,882	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		424.00000	379	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,862.00000	1,967	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		190.00000	168	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,828.00000	3,956	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		603.00000	541	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,191.00000	1,279	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		265.00000	235	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,953.00000	3,073	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		114.00000	100	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,902.00000	5,038	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		644.00000	578	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,082.00000	1,166	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		352.00000	313	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,290.00000	2,401	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		122.00000	108	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,761.00000	4,896	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		673.00000	605	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,012.00000	1,093	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		129.00000	113	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,667.00000	4,801	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		689.00000	619	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		977.00000	1,057	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		319.00000	284	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,508.00000	2,622	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		132.00000	116	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,620.00000	4,754	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		721.00000	649	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		909.00000	987	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		139.00000	122	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,527.00000	4,660	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		242.00000	215	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,180.00000	3,303	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		100.00000	88	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,138.00000	5,276	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		553.00000	496	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,341.00000	1,434	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		255.00000	226	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,044.00000	3,164	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		246.00000	218	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,135.00000	3,256	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		103.00000	90	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,091.00000	5,228	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		242.00000	215	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,180.00000	3,303	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Call			234.00000	207	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,272.00000	3,395	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			225.00000	200	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,364.00000	3,488	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			90.00000	79	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,329.00000	5,467	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			530.00000	476	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,419.00000	1,514	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			296.00000	263	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,684.00000	2,801	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			246.00000	218	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,135.00000	3,256	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			238.00000	211	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,226.00000	3,349	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			98.00000	85	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,186.00000	5,323	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			108.00000	95	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,996.00000	5,133	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			658.00000	592	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,047.00000	1,130	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			126.00000	110	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,714.00000	4,848	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			829.00000	748	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			717.00000	786	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			146.00000	129	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,434.00000	4,567	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			773.00000	696	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			811.00000	884	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			378.00000	337	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,117.00000	2,225	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			313.00000	278	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,552.00000	2,666	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			135.00000	119	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,574.00000	4,707	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			346.00000	307	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,334.00000	2,445	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			285.00000	253	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,773.00000	2,891	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			119.00000	105	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,808.00000	4,943	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			810.00000	730	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			748.00000	818	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			393.00000	350	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,031.00000	2,138	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			378.00000	337	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,117.00000	2,225	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		142.00000	125	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,481.00000	4,613	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		755.00000	680	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		843.00000	918	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		116.00000	102	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,855.00000	4,990	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		849.00000	767	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		687.00000	754	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		150.00000	132	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,388.00000	4,520	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		912.00000	824	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		600.00000	662	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		416.00000	371	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,904.00000	2,009	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		161.00000	142	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,249.00000	4,380	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		934.00000	844	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		572.00000	632	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		424.00000	379	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,862.00000	1,967	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		165.00000	146	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,203.00000	4,334	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		980.00000	887	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		519.00000	575	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		172.00000	152	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,110.00000	4,240	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		957.00000	865	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		545.00000	603	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		450.00000	403	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,738.00000	1,840	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		432.00000	386	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,821.00000	1,924	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		169.00000	150	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,158.00000	4,288	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,163.00000	1,056	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		351.00000	394	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		488.00000	437	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,576.00000	1,675	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		193.00000	171	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,781.00000	3,909	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,135.00000	1,030	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		373.00000	418	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,221.00000	1,111	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		309.00000	349	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			530.00000	476	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,419.00000	1,514	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			200.00000	177	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,688.00000	3,815	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,251.00000	1,139	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			290.00000	327	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			203.00000	180	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,641.00000	3,768	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,054.00000	955	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			443.00000	493	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			468.00000	420	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,657.00000	1,757	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			450.00000	403	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,738.00000	1,840	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			181.00000	160	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,969.00000	4,098	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,192.00000	1,083	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			330.00000	371	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			520.00000	466	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,458.00000	1,554	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			196.00000	174	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,734.00000	3,862	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,282.00000	1,168	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			271.00000	306	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			553.00000	496	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,341.00000	1,434	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,464.00000	1,342	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			202.00000	230	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			616.00000	553	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,154.00000	1,241	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			203.00000	180	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,641.00000	3,768	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,502.00000	1,379	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			190.00000	217	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,540.00000	1,416	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			179.00000	204	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			644.00000	578	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,082.00000	1,166	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			210.00000	186	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,548.00000	3,674	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,579.00000	1,453	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			168.00000	191	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,262.00000	5,112	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,774.00000	3,625	28.05	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 15/03/2010 Currency Future	5.15	Put			13.00000	13	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,316.00000	2,173	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			54.00000	61	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			184.00000	162	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,922.00000	4,050	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			42.00000	36	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,780.00000	6,924	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,512.00000	5,362	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			4,022.00000	3,873	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			10.00000	11	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,553.00000	2,407	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			41.00000	45	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			48.00000	41	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,536.00000	6,679	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,740.00000	1,609	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			128.00000	147	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			721.00000	649	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			909.00000	987	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			689.00000	619	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			977.00000	1,057	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			577.00000	518	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,265.00000	1,356	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			230.00000	203	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,318.00000	3,441	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,824.00000	3,675	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			12.00000	13	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,841.00000	2,693	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			29.00000	31	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,908.00000	1,772	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			96.00000	110	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			221.00000	196	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,410.00000	3,534	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			153.00000	135	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,342.00000	4,473	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,972.00000	3,823	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			11.00000	11	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,986.00000	2,838	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			24.00000	26	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			2,038.00000	1,900	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			76.00000	87	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			0.00000	2,886	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			0.00000	24	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			0.00000	1,943	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			0.00000	81	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future			8.86290	9.01160		23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		905.00000	828	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		893.00000	965	23.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		887.00000	812	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		925.00000	999	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		835.00000	764	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,023.00000	1,101	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		771.00000	705	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,160.00000	1,242	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		742.00000	678	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,231.00000	1,315	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		701.00000	640	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,339.00000	1,427	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		728.00000	665	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,266.00000	1,352	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		675.00000	617	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,414.00000	1,504	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		714.00000	653	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,303.00000	1,390	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		328.00000	297	29.68	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,216.00000	3,334	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		852.00000	779	24.23	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		990.00000	1,066	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		688.00000	628	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,376.00000	1,465	25.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		616.00000	563	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,605.00000	1,700	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		584.00000	533	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,723.00000	1,820	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		536.00000	488	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,924.00000	2,025	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		574.00000	524	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,762.00000	1,861	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		605.00000	553	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,644.00000	1,740	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		303.00000	274	30.04	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,441.00000	3,561	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		771.00000	705	24.79	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,160.00000	1,242	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,367.00000	1,261	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		355.00000	398	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		663.00000	605	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,451.00000	1,542	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		639.00000	583	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,527.00000	1,621	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.10	Call			595.00000	543	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,683.00000	1,780	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			555.00000	505	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,843.00000	1,943	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			280.00000	253	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,668.00000	3,790	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,338.00000	1,233	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			376.00000	421	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			651.00000	594	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,489.00000	1,581	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			627.00000	573	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,566.00000	1,660	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			564.00000	514	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,803.00000	1,901	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			545.00000	497	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,884.00000	1,984	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			275.00000	249	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,714.00000	3,836	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,256.00000	1,156	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			444.00000	493	21.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			639.00000	583	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,527.00000	1,621	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			555.00000	505	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,843.00000	1,943	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			518.00000	472	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,007.00000	2,109	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			263.00000	238	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,852.00000	3,975	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,179.00000	1,084	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			517.00000	571	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			605.00000	553	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,644.00000	1,740	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			545.00000	497	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,884.00000	1,984	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			527.00000	480	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,965.00000	2,067	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			510.00000	464	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,048.00000	2,151	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			493.00000	449	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,132.00000	2,236	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			252.00000	227	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,990.00000	4,115	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,282.00000	1,181	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			421.00000	468	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			651.00000	594	25.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,489.00000	1,581	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		267.00000	242	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,806.00000	3,929	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,539.00000	1,425	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		277.00000	312	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		757.00000	691	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,195.00000	1,279	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		627.00000	573	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,566.00000	1,660	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,575.00000	1,459	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		263.00000	296	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		663.00000	605	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,451.00000	1,542	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		298.00000	270	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,486.00000	3,607	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,611.00000	1,494	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		250.00000	281	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		787.00000	719	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,125.00000	1,206	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		757.00000	691	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,195.00000	1,279	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		293.00000	265	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,532.00000	3,652	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,648.00000	1,529	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		236.00000	267	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		802.00000	734	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,091.00000	1,171	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		5,262.00000	5,114	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,781.00000	3,634	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		19.00000	21	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		2,347.00000	2,209	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		85.00000	96	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		1,229.00000	1,131	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		468.00000	518	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		406.00000	368	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,644.00000	2,755	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		136.00000	122	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,375.00000	5,509	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		71.00000	63	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		6,809.00000	6,950	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,512.00000	5,363	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		4,028.00000	3,880	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		16.00000	17	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 14/06/2010 Currency Future	6.50	Call		2,574.00000	2,432	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		62.00000	69	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		442.00000	402	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,431.00000	2,539	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		271.00000	245	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,760.00000	3,882	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		152.00000	136	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,140.00000	5,273	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		79.00000	70	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,567.00000	6,707	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,839.00000	1,714	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		178.00000	201	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		818.00000	748	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,057.00000	1,135	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		728.00000	665	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,266.00000	1,352	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		333.00000	302	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,171.00000	3,289	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,830.00000	3,683	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		19.00000	20	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,854.00000	2,708	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		42.00000	46	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,960.00000	1,831	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		148.00000	168	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		413.00000	374	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,601.00000	2,712	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		215.00000	194	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,403.00000	4,531	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		3,043.00000	2,897	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		32.00000	34	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		2,126.00000	1,992	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		114.00000	129	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		318.00000	288	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,306.00000	3,425	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		234.00000	211	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,222.00000	4,348	31.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.56590	12.65520		19.33	113,093.10	9	18,399.00
£ / R On 12/06/2009 Currency Future	12.65	Call		340.00000	286	19.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		335.00000	370	19.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		321.00000	269	20.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		366.00000	403	20.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		269.00000	224	20.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		464.00000	508	20.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		204.00000	167	22.45	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	13.10	Put			649.00000	701	22.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			184.00000	150	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			729.00000	784	23.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			146.00000	117	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			891.00000	951	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			158.00000	127	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			852.00000	911	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			135.00000	108	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			930.00000	992	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			63.00000	48	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,308.00000	1,382	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			106.00000	83	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			1,051.00000	1,117	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			98.00000	76	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			1,092.00000	1,160	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			90.00000	70	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			1,135.00000	1,204	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			69.00000	53	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,264.00000	1,337	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			48.00000	36	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,443.00000	1,520	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			58.00000	43	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,353.00000	1,428	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			63.00000	48	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,308.00000	1,382	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			53.00000	39	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,398.00000	1,474	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			40.00000	29	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,535.00000	1,613	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			36.00000	26	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,581.00000	1,660	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			33.00000	24	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,628.00000	1,708	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			30.00000	21	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,675.00000	1,755	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			44.00000	32	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,489.00000	1,566	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			15.00000	10	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			2,009.00000	2,094	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			8.00000	6	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,253.00000	2,340	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,747.00000	2,836	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			5.00000	3	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,450.00000	2,537	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.00	Call			7.00000	4	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,352.00000	2,438	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			6.00000	4	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,401.00000	2,488	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			8.00000	6	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,253.00000	2,340	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			25.00000	17	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,769.00000	1,851	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			18.00000	12	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,913.00000	1,997	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			13.00000	9	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			2,058.00000	2,143	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			11.00000	7	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,155.00000	2,241	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			9.00000	6	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,204.00000	2,290	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			8.00000	5	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,302.00000	2,389	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			15.00000	10	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			2,009.00000	2,094	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			12.00000	8	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			2,107.00000	2,192	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			16.00000	11	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,961.00000	2,045	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			16.00000	11	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,961.00000	2,045	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			20.00000	14	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,865.00000	1,948	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			27.00000	19	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,722.00000	1,803	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			22.00000	15	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,817.00000	1,900	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			3.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,698.00000	2,786	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			5.00000	3	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,500.00000	2,587	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			3.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,698.00000	2,786	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			6.00000	4	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,401.00000	2,488	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,797.00000	2,885	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			4.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,599.00000	2,686	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			40.00000	29	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.15	Put			1,535.00000	1,613	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			9.00000	6	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,204.00000	2,290	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			4.00000	3	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,549.00000	2,637	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,897.00000	2,985	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,246.00000	3,335	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,495.00000	3,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,196.00000	3,285	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,996.00000	3,085	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			3,046.00000	3,135	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,946.00000	3,035	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,695.00000	3,784	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,345.00000	3,434	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,445.00000	3,534	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,845.00000	3,934	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,545.00000	3,634	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,745.00000	3,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,945.00000	4,034	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			4,045.00000	4,134	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			4,095.00000	4,184	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,795.00000	3,884	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,595.00000	3,684	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,145.00000	4,234	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,495.00000	4,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,395.00000	4,484	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,845.00000	4,934	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			5,145.00000	5,234	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,745.00000	5,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,345.00000	6,434	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,495.00000	6,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			6,145.00000	6,234	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,695.00000	5,784	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,595.00000	5,684	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			6,095.00000	6,184	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,595.00000	4,684	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,645.00000	3,734	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,146.00000	3,235	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			5.00000	3	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,450.00000	2,537	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,648.00000	2,736	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,747.00000	2,836	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,847.00000	2,935	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			11.00000	7	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,155.00000	2,241	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	2	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,648.00000	2,736	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			5.00000	3	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,500.00000	2,587	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	1	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.55	Put		2,897.00000	2,985	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		3,146.00000	3,235	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		3,246.00000	3,335	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1.00000	1	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,996.00000	3,085	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		3,545.00000	3,634	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		3,246.00000	3,335	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		3,445.00000	3,534	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		3,295.00000	3,384	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		3,395.00000	3,484	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,745.00000	3,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		3,345.00000	3,434	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,645.00000	3,734	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,945.00000	4,034	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		4,145.00000	4,234	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		4,045.00000	4,134	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		4,245.00000	4,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put		4,345.00000	4,434	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put		4,245.00000	4,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		4,445.00000	4,534	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put		3,895.00000	3,984	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,995.00000	4,084	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put		4,195.00000	4,284	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call		0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put		4,295.00000	4,384	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,495.00000	3,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,695.00000	3,784	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,195.00000	4,284	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,695.00000	4,784	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,795.00000	4,884	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,895.00000	4,984	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,995.00000	5,084	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,795.00000	5,884	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,895.00000	5,984	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,995.00000	6,084	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,195.00000	6,284	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,295.00000	6,384	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,395.00000	6,484	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			5,195.00000	5,284	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,295.00000	5,384	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,395.00000	5,484	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,495.00000	5,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,295.00000	5,384	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,495.00000	5,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,795.00000	5,884	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,995.00000	6,084	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,845.00000	5,934	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.60	Put			5,945.00000	6,034	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			6,045.00000	6,134	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,245.00000	6,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,445.00000	6,534	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,545.00000	6,634	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,195.00000	6,284	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,395.00000	6,484	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,595.00000	6,684	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,695.00000	6,784	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,795.00000	6,884	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,895.00000	6,984	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,245.00000	6,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,645.00000	6,734	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,745.00000	6,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,745.00000	4,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,945.00000	5,034	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			5,045.00000	5,134	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,245.00000	5,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,345.00000	5,434	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,445.00000	5,534	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,545.00000	5,634	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,445.00000	4,534	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,545.00000	4,634	23.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,645.00000	4,734	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,745.00000	4,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,245.00000	5,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,995.00000	4,084	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,495.00000	4,584	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,395.00000	4,484	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,695.00000	4,784	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,895.00000	4,984	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,795.00000	3,884	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,196.00000	3,285	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			18.00000	12	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,913.00000	1,997	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			83.00000	63	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			1,177.00000	1,248	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			48.00000	36	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,443.00000	1,520	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			76.00000	58	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,220.00000	1,292	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			25.00000	17	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,769.00000	1,851	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			125.00000	99	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			970.00000	1,033	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			76.00000	58	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,220.00000	1,292	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			69.00000	53	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,264.00000	1,337	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			27.00000	19	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,722.00000	1,803	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			30.00000	21	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,675.00000	1,755	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			115.00000	91	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			1,010.00000	1,075	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			98.00000	76	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			1,092.00000	1,160	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			115.00000	91	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.55	Put			1,010.00000	1,075	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			166.00000	134	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			811.00000	868	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			146.00000	117	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			891.00000	951	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			175.00000	142	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			769.00000	826	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,755.00000	4,666	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,255.00000	3,166	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,757.00000	1,668	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			2.00000	2	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			460.00000	394	18.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			205.00000	228	18.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,745.00000	5,834	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			7,245.00000	7,334	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,205.00000	5,116	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			3,705.00000	3,616	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,205.00000	2,116	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			779.00000	698	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			74.00000	82	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,455.00000	5,366	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			3,955.00000	3,866	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,455.00000	2,366	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			993.00000	907	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			37.00000	41	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			285.00000	238	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			430.00000	472	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			255.00000	211	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			500.00000	545	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			228.00000	188	21.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			573.00000	622	21.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			432.00000	369	18.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			227.00000	253	18.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			383.00000	324	19.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			278.00000	309	19.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.75	Call		302.00000	253	20.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		397.00000	437	20.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		241.00000	199	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		536.00000	583	21.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		216.00000	177	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		611.00000	661	22.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		194.00000	158	22.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		689.00000	742	22.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		520.00000	449	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		165.00000	184	18.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		460.00000	394	18.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		205.00000	228	18.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		407.00000	346	19.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		252.00000	280	19.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		361.00000	305	19.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		306.00000	339	19.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		255.00000	211	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		500.00000	545	21.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		0.00000	480	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		0.00000	164	18.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		0.00000	420	18.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		0.00000	205	18.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.76240	12.85210		20.70	280,772.80	22	3,496.00
£ / R On 14/09/2009 Currency Future	12.85	Call		647.00000	604	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		645.00000	692	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		628.00000	586	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		676.00000	724	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		575.00000	536	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		773.00000	824	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		499.00000	464	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		947.00000	1,002	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		472.00000	439	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		1,020.00000	1,077	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		419.00000	389	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		1,167.00000	1,227	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		435.00000	404	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		1,133.00000	1,192	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		403.00000	374	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		1,201.00000	1,262	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		282.00000	261	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,530.00000	1,598	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		359.00000	333	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		1,307.00000	1,370	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		332.00000	307	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,380.00000	1,445	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.85	Call			345.00000	320	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,343.00000	1,407	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			332.00000	307	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,380.00000	1,445	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			294.00000	272	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,492.00000	1,559	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			250.00000	230	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,647.00000	1,718	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			260.00000	240	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,608.00000	1,677	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			282.00000	261	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,530.00000	1,598	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			229.00000	211	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,727.00000	1,799	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			211.00000	194	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,809.00000	1,881	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			202.00000	185	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,850.00000	1,923	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			239.00000	220	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,687.00000	1,758	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			148.00000	135	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,146.00000	2,223	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			118.00000	107	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,366.00000	2,445	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			73.00000	66	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,821.00000	2,904	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			93.00000	85	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,591.00000	2,672	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			102.00000	93	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,500.00000	2,581	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			112.00000	102	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,410.00000	2,490	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			148.00000	135	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,146.00000	2,223	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			185.00000	170	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,933.00000	2,007	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			162.00000	148	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,060.00000	2,136	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			118.00000	107	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,366.00000	2,445	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			129.00000	118	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,277.00000	2,356	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			142.00000	129	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,189.00000	2,267	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			123.00000	113	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Put			2,321.00000	2,400	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			135.00000	124	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,233.00000	2,311	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			155.00000	142	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,103.00000	2,179	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			142.00000	129	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,189.00000	2,267	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			98.00000	89	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,546.00000	2,626	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			107.00000	98	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,455.00000	2,535	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			169.00000	155	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,017.00000	2,093	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			93.00000	85	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,591.00000	2,672	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			73.00000	66	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,821.00000	2,904	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			85.00000	77	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,682.00000	2,764	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			70.00000	63	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,867.00000	2,951	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			66.00000	60	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,914.00000	2,998	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			81.00000	73	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,728.00000	2,811	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			220.00000	202	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,768.00000	1,840	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			60.00000	54	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,008.00000	3,092	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			177.00000	162	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,975.00000	2,050	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			155.00000	142	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,103.00000	2,179	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			89.00000	81	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,637.00000	2,718	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			239.00000	220	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,687.00000	1,758	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			306.00000	283	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,454.00000	1,521	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			319.00000	295	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,417.00000	1,483	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			271.00000	250	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,569.00000	1,638	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			193.00000	177	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,891.00000	1,965	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.30	Call			98.00000	89	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,546.00000	2,626	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			54.00000	49	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,102.00000	3,187	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			89.00000	81	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,637.00000	2,718	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			60.00000	54	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,008.00000	3,092	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			54.00000	49	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,102.00000	3,187	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			49.00000	44	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,197.00000	3,282	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			44.00000	40	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,292.00000	3,377	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			123.00000	113	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,321.00000	2,400	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			77.00000	70	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,775.00000	2,857	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			63.00000	57	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,961.00000	3,045	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			77.00000	70	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,775.00000	2,857	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			57.00000	51	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			3,055.00000	3,139	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			51.00000	46	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,149.00000	3,234	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			47.00000	42	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,244.00000	3,330	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			220.00000	202	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,768.00000	1,840	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			36.00000	32	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,484.00000	3,570	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			271.00000	250	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,569.00000	1,638	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			177.00000	162	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,975.00000	2,050	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			112.00000	102	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,410.00000	2,490	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			185.00000	170	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,933.00000	2,007	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			373.00000	346	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,271.00000	1,334	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			345.00000	320	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,343.00000	1,407	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			294.00000	272	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.05	Put			1,492.00000	1,559	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			193.00000	177	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,891.00000	1,965	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			359.00000	333	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,307.00000	1,370	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			388.00000	360	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,236.00000	1,298	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			229.00000	211	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,727.00000	1,799	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			447.00000	416	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,095.00000	1,153	22.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			419.00000	389	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,167.00000	1,227	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			459.00000	427	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			1,057.00000	1,115	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,752.00000	4,662	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,255.00000	3,166	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			3.00000	4	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,826.00000	1,747	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			74.00000	85	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			750.00000	702	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			498.00000	540	20.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			15.00000	13	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,263.00000	4,351	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	2	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,750.00000	5,840	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,248.00000	7,338	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,202.00000	5,112	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,703.00000	3,613	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,236.00000	2,152	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			34.00000	39	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,008.00000	948	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			306.00000	336	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			25.00000	22	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,823.00000	3,910	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,302.00000	5,392	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,799.00000	6,888	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,452.00000	5,362	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.90	Call			3,952.00000	3,863	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,473.00000	2,387	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			20.00000	24	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,181.00000	1,116	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			229.00000	253	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			32.00000	29	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,580.00000	3,667	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			6.00000	5	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,054.00000	5,143	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,549.00000	6,638	23.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			592.00000	552	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			740.00000	790	21.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			559.00000	520	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			806.00000	858	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			528.00000	491	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			875.00000	929	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			728.00000	681	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			526.00000	569	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			688.00000	642	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			585.00000	629	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			610.00000	569	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			708.00000	756	21.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			543.00000	506	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			841.00000	893	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			513.00000	478	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			911.00000	965	22.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			485.00000	451	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			983.00000	1,039	22.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			797.00000	746	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			445.00000	483	19.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			708.00000	661	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			555.00000	599	20.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			667.00000	623	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			615.00000	660	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			559.00000	520	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			806.00000	858	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	769	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			0.00000	456	19.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			0.00000	723	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			0.00000	511	20.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	604	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			0.00000	692	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.94100		13.02700		21.46	0.00	0	1,441.00



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	13.00	Call			890.00000	844	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			863.00000	903	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			852.00000	808	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			925.00000	967	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			817.00000	774	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			990.00000	1,033	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			712.00000	674	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,185.00000	1,233	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			674.00000	637	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,247.00000	1,296	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			603.00000	569	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,376.00000	1,428	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			638.00000	603	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,311.00000	1,362	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			587.00000	553	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,410.00000	1,462	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			452.00000	424	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,725.00000	1,783	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			539.00000	507	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,512.00000	1,566	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			523.00000	493	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,546.00000	1,602	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			523.00000	493	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,546.00000	1,602	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			508.00000	478	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,581.00000	1,637	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			466.00000	437	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,689.00000	1,746	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			413.00000	387	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,836.00000	1,896	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			439.00000	412	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,762.00000	1,821	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			426.00000	399	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,799.00000	1,858	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			401.00000	376	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,874.00000	1,935	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			313.00000	292	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,186.00000	2,251	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			323.00000	302	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,146.00000	2,211	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			377.00000	353	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,950.00000	2,012	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			355.00000	332	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,028.00000	2,091	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			333.00000	312	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Put		2,106.00000	2,171	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		294.00000	274	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,267.00000	2,333	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		276.00000	257	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,349.00000	2,416	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		258.00000	241	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,431.00000	2,500	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		199.00000	184	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,772.00000	2,843	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		508.00000	478	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,581.00000	1,637	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		479.00000	451	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,652.00000	1,710	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		570.00000	538	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,443.00000	1,497	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		377.00000	353	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,950.00000	2,012	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		494.00000	464	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,617.00000	1,673	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		389.00000	364	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,912.00000	1,973	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		366.00000	342	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,989.00000	2,051	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		344.00000	322	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		2,067.00000	2,131	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		267.00000	249	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,390.00000	2,458	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		587.00000	553	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,410.00000	1,462	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		554.00000	522	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,477.00000	1,531	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		494.00000	464	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,617.00000	1,673	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		389.00000	364	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,912.00000	1,973	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		303.00000	283	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,226.00000	2,292	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		366.00000	342	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,989.00000	2,051	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		285.00000	265	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,308.00000	2,374	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		570.00000	538	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,443.00000	1,497	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		426.00000	399	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,799.00000	1,858	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Call			313.00000	292	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,186.00000	2,251	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			656.00000	620	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,279.00000	1,329	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			620.00000	586	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,343.00000	1,395	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			439.00000	412	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,762.00000	1,821	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,728.00000	4,642	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,255.00000	3,172	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			28.00000	31	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,929.00000	1,858	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			202.00000	217	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			969.00000	922	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			742.00000	781	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			174.00000	161	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,947.00000	3,020	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			59.00000	54	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,332.00000	4,413	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			18.00000	17	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,791.00000	5,876	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			5.00000	5	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,278.00000	7,364	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,177.00000	5,091	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,690.00000	3,605	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			13.00000	14	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,299.00000	2,223	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			122.00000	132	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,196.00000	1,141	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			519.00000	550	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			234.00000	218	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,557.00000	2,627	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			83.00000	76	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,906.00000	3,985	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			26.00000	24	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,349.00000	5,433	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			8.00000	7	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,831.00000	6,916	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,427.00000	5,341	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,935.00000	3,850	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			8.00000	9	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,516.00000	2,439	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.60	Put		89.00000	98	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,352.00000	1,293	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		425.00000	452	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		99.00000	91	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,672.00000	3,750	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		32.00000	29	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,105.00000	5,188	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		10.00000	9	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,583.00000	6,668	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		783.00000	742	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		1,056.00000	1,101	22.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		751.00000	712	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,124.00000	1,171	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		929.00000	882	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		802.00000	841	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		751.00000	712	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,124.00000	1,171	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		674.00000	637	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,247.00000	1,296	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,053.00000	1,002	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		626.00000	661	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,009.00000	960	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		682.00000	719	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		929.00000	882	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		802.00000	841	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.26750	13.34050		22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,241.00000	1,199	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,251.00000	1,281	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,188.00000	1,147	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,348.00000	1,379	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,090.00000	1,052	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,550.00000	1,584	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,060.00000	1,022	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,620.00000	1,655	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,003.00000	967	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,762.00000	1,799	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,031.00000	994	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,690.00000	1,726	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		989.00000	953	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,799.00000	1,836	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		877.00000	845	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,137.00000	2,177	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		937.00000	903	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,947.00000	1,985	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,223.00000	1,181	22.26	0.00	0	11,194.00

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	13.40	Put		1,283.00000	1,313	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		440.00000	421	28.05	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,599.00000	4,653	28.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,045.00000	1,008	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,655.00000	1,690	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,659.00000	1,607	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		668.00000	689	20.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,430.00000	1,384	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		940.00000	967	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,075.00000	1,037	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,585.00000	1,619	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		728.00000	700	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,737.00000	2,783	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		577.00000	554	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,587.00000	3,636	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		455.00000	436	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,464.00000	4,518	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		334.00000	319	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,344.00000	5,401	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,687.00000	1,634	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		647.00000	667	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,451.00000	1,404	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		911.00000	937	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,258.00000	1,216	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,218.00000	1,249	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		950.00000	915	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,909.00000	1,948	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		737.00000	709	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,696.00000	2,741	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		584.00000	560	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,543.00000	3,593	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		460.00000	441	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,420.00000	4,473	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		340.00000	324	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,299.00000	5,357	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,766.00000	4,693	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		25.00000	26	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,352.00000	3,282	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		111.00000	115	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,125.00000	2,064	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		384.00000	397	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,331.00000	1,288	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,091.00000	1,120	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		610.00000	586	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,370.00000	3,418	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Call			428.00000	409	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,687.00000	4,742	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			260.00000	247	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,020.00000	6,080	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			156.00000	148	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,416.00000	7,480	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,203.00000	5,131	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			13.00000	13	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,771.00000	3,701	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			81.00000	83	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,456.00000	2,391	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			265.00000	274	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,517.00000	1,468	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			826.00000	850	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			677.00000	651	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,987.00000	3,033	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			476.00000	456	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,286.00000	4,339	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			302.00000	288	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,612.00000	5,671	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			182.00000	173	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,992.00000	7,055	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,449.00000	5,376	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			9.00000	9	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,008.00000	3,937	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			67.00000	69	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,656.00000	2,591	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			216.00000	223	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,634.00000	1,582	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			694.00000	715	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			719.00000	692	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,779.00000	2,824	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			505.00000	484	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,065.00000	4,117	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			329.00000	314	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,388.00000	5,446	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			198.00000	188	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,758.00000	6,821	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,913.00000	3,842	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			73.00000	75	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,992.00000	2,924	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			152.00000	157	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,194.00000	2,132	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			353.00000	365	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,586.00000	1,535	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.50	Put		745.00000	768	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,060.00000	1,022	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,620.00000	1,655	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		901.00000	867	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,060.00000	2,100	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		702.00000	675	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,861.00000	2,907	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		556.00000	534	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,716.00000	3,766	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,079.00000	3,010	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		138.00000	143	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,264.00000	2,202	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		324.00000	335	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		925.00000	891	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,984.00000	2,023	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		570.00000	547	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,630.00000	3,680	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		450.00000	431	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,509.00000	4,563	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		0.00000	3,984	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		0.00000	67	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		0.00000	3,054	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		0.00000	136	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		0.00000	2,237	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		0.00000	320	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		0.00000	416	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		0.00000	4,699	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.19970	11.31000		19.53	4,782,271.90	427	22,562.00
€ / R On 12/06/2009 Currency Future	11.30	Call		305.00000	247	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		295.00000	348	20.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		266.00000	215	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		356.00000	415	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		249.00000	200	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		389.00000	451	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		152.00000	120	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		642.00000	720	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		139.00000	109	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		679.00000	759	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		139.00000	109	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		679.00000	759	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		116.00000	89	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		756.00000	840	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		63.00000	47	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		1,003.00000	1,097	22.59	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 12/06/2009 Currency Future	12.10	Call			86.00000	65	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			876.00000	966	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			86.00000	65	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			876.00000	966	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			57.00000	42	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,047.00000	1,142	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			70.00000	53	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			960.00000	1,053	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			51.00000	38	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,091.00000	1,188	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			46.00000	33	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,136.00000	1,234	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			41.00000	30	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,181.00000	1,280	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			29.00000	21	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,319.00000	1,421	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			18.00000	12	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,508.00000	1,613	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			11.00000	7	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,701.00000	1,807	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			12.00000	8	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,652.00000	1,759	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			5.00000	3	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,995.00000	2,103	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			4.00000	3	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,044.00000	2,153	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			5.00000	4	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,945.00000	2,054	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			6.00000	4	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,896.00000	2,004	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			7.00000	5	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,847.00000	1,955	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			7.00000	5	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,847.00000	1,955	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			9.00000	6	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,749.00000	1,857	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			3.00000	2	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,193.00000	2,302	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			2.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,342.00000	2,451	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,391.00000	2,501	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			4.00000	2	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,094.00000	2,203	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			4.00000	3	22.59	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 12/06/2009 Currency Future	13.35	Put		2,044.00000	2,153	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		9.00000	6	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,749.00000	1,857	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		16.00000	11	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,556.00000	1,661	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		8.00000	5	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,798.00000	1,906	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		14.00000	9	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,604.00000	1,710	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		3.00000	2	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		2,143.00000	2,252	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		2.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,342.00000	2,451	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,391.00000	2,501	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		1.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,491.00000	2,601	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		1.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,591.00000	2,701	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		2.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		2,292.00000	2,402	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		5.00000	3	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,995.00000	2,103	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		2.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		2,242.00000	2,352	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		1.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		2,641.00000	2,751	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		1.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		2,691.00000	2,801	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,790.00000	2,901	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		3,340.00000	3,450	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		3,390.00000	3,500	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		3,040.00000	3,150	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,840.00000	2,950	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		1.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		2,541.00000	2,651	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		2.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		2,292.00000	2,402	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		2.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		2,242.00000	2,352	22.59	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 12/06/2009 Currency Future	13.80	Call			1.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,491.00000	2,601	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			4.00000	2	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,094.00000	2,203	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,790.00000	2,901	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,190.00000	3,300	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,590.00000	3,700	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,890.00000	4,000	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,990.00000	3,100	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,890.00000	3,000	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			14.00000	9	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,604.00000	1,710	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			20.00000	14	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,460.00000	1,564	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			57.00000	42	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,047.00000	1,142	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			51.00000	38	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,091.00000	1,188	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			33.00000	23	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,273.00000	1,374	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			37.00000	26	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,227.00000	1,327	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			26.00000	18	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,366.00000	1,468	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			95.00000	73	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			835.00000	923	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			78.00000	59	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			918.00000	1,009	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			181.00000	144	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			571.00000	645	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			127.00000	99	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			717.00000	799	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			105.00000	81	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			795.00000	881	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			166.00000	132	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			606.00000	682	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			33.00000	23	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,273.00000	1,374	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			23.00000	16	22.59	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 12/06/2009 Currency Future	12.70	Put			1,413.00000	1,516	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			95.00000	73	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			835.00000	923	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			78.00000	59	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			918.00000	1,009	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			193.00000	154	22.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			533.00000	604	22.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			26.00000	18	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,366.00000	1,468	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			16.00000	11	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,556.00000	1,661	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			29.00000	21	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,319.00000	1,421	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			46.00000	33	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,136.00000	1,234	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			18.00000	12	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,508.00000	1,613	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1.00000	1	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,441.00000	2,551	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,591.00000	2,701	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,940.00000	3,050	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,140.00000	3,250	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,240.00000	3,350	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,440.00000	3,550	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,540.00000	3,650	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,640.00000	3,750	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,740.00000	3,850	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,090.00000	3,200	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,290.00000	3,400	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,990.00000	3,100	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,090.00000	3,200	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,290.00000	3,400	22.59	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 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,490.00000	3,600	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,690.00000	3,800	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,790.00000	3,900	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,990.00000	4,100	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,090.00000	4,200	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,190.00000	4,300	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,290.00000	4,400	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,490.00000	3,600	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,590.00000	3,700	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,990.00000	4,100	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,740.00000	2,851	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			8.00000	5	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,798.00000	1,906	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,740.00000	2,851	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,840.00000	2,950	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,890.00000	3,000	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,060.00000	4,950	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,560.00000	3,450	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,060.00000	1,950	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			642.00000	549	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			82.00000	99	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,940.00000	4,050	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,440.00000	5,550	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,940.00000	7,050	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,410.00000	5,300	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			3,910.00000	3,800	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,410.00000	2,300	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			939.00000	835	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			29.00000	35	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			5,090.00000	5,200	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,590.00000	6,700	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,510.00000	5,400	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,010.00000	3,900	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,510.00000	2,400	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,030.00000	925	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			20.00000	25	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,990.00000	5,100	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,490.00000	6,600	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			233.00000	187	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			423.00000	488	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			205.00000	164	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			495.00000	565	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			431.00000	355	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			171.00000	205	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			374.00000	307	19.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			214.00000	257	19.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call			326.00000	266	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put			266.00000	316	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			285.00000	230	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			325.00000	381	20.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			219.00000	175	21.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			459.00000	526	21.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			193.00000	154	22.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			533.00000	604	22.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call			462.00000	382	18.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put			152.00000	183	18.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			401.00000	330	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			191.00000	230	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			349.00000	285	19.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			239.00000	285	19.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.60	Call		205.00000	164	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		495.00000	565	21.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		0.00000	444	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		0.00000	144	18.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		0.00000	330	19.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		0.00000	230	19.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.37000	11.48020		20.14	12,995,910.00	1,143	9,595.00
€ / R On 14/09/2009 Currency Future	11.50	Call		560.00000	501	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		580.00000	631	20.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		541.00000	484	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		611.00000	664	20.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		506.00000	451	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		676.00000	731	20.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		394.00000	350	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		914.00000	980	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		412.00000	366	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		882.00000	946	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		377.00000	334	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		947.00000	1,014	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		361.00000	319	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		981.00000	1,049	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		274.00000	240	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,194.00000	1,270	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		301.00000	264	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,121.00000	1,194	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		315.00000	277	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,085.00000	1,157	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		261.00000	228	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,231.00000	1,308	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		249.00000	217	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,269.00000	1,347	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		226.00000	197	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,346.00000	1,427	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		215.00000	187	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,385.00000	1,467	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		185.00000	160	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,505.00000	1,590	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		151.00000	129	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,671.00000	1,759	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		122.00000	104	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,842.00000	1,934	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		129.00000	110	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,799.00000	1,890	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		129.00000	110	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,799.00000	1,890	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.50	Call			88.00000	74	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,108.00000	2,204	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			83.00000	70	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,153.00000	2,250	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			93.00000	78	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,063.00000	2,158	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			98.00000	83	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,018.00000	2,113	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			104.00000	88	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,974.00000	2,068	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			104.00000	88	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,974.00000	2,068	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			116.00000	98	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,886.00000	1,978	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			70.00000	58	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,290.00000	2,388	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			59.00000	49	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,429.00000	2,529	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			56.00000	46	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,475.00000	2,576	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			79.00000	66	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,198.00000	2,296	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			110.00000	93	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,930.00000	2,023	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			110.00000	93	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,930.00000	2,023	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			98.00000	83	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,018.00000	2,113	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			143.00000	123	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,713.00000	1,803	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			66.00000	55	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,336.00000	2,435	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			74.00000	62	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,244.00000	2,342	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			56.00000	46	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,475.00000	2,576	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			52.00000	43	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,522.00000	2,623	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			49.00000	41	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,569.00000	2,671	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			44.00000	36	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,664.00000	2,766	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			62.00000	52	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,382.00000	2,482	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			136.00000	116	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Put		1,756.00000	1,846	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		39.00000	32	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,759.00000	2,862	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		17.00000	14	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,387.00000	3,494	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		62.00000	52	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,382.00000	2,482	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		44.00000	36	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,664.00000	2,766	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		34.00000	28	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,854.00000	2,958	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		30.00000	25	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,950.00000	3,055	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		27.00000	22	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		3,046.00000	3,152	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		24.00000	19	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		3,143.00000	3,249	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		79.00000	66	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,198.00000	2,296	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		34.00000	28	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,854.00000	2,958	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		30.00000	25	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,950.00000	3,055	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		205.00000	178	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,425.00000	1,508	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		185.00000	160	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,505.00000	1,590	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		168.00000	144	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,587.00000	1,674	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		83.00000	70	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,153.00000	2,250	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		46.00000	38	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,616.00000	2,718	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		41.00000	34	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,711.00000	2,814	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		36.00000	30	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,806.00000	2,910	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		136.00000	116	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,756.00000	1,846	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		168.00000	144	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,587.00000	1,674	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		176.00000	152	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,546.00000	1,632	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		159.00000	137	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,629.00000	1,717	21.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.85	Call		59.00000	49	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,429.00000	2,529	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		143.00000	123	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,713.00000	1,803	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		74.00000	62	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,244.00000	2,342	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		195.00000	169	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,465.00000	1,549	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		226.00000	197	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,346.00000	1,427	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		287.00000	252	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,157.00000	1,232	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		238.00000	207	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,307.00000	1,387	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		345.00000	305	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,015.00000	1,085	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		287.00000	252	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,157.00000	1,232	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		176.00000	152	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,546.00000	1,632	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		361.00000	319	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		981.00000	1,049	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		330.00000	291	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,050.00000	1,121	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		345.00000	305	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,015.00000	1,085	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		215.00000	187	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,385.00000	1,467	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		430.00000	383	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		850.00000	913	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,080.00000	4,970	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,580.00000	3,470	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,102.00000	1,995	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		21.00000	25	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		861.00000	781	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		281.00000	311	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		8.00000	6	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,928.00000	4,036	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,421.00000	5,531	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,920.00000	7,030	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,380.00000	5,270	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,880.00000	3,770	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,391.00000	2,282	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		10.00000	12	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,069.00000	981	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		189.00000	211	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		12.00000	10	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,632.00000	3,740	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,121.00000	5,231	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,620.00000	6,730	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,530.00000	5,420	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,030.00000	3,920	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,537.00000	2,428	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		7.00000	8	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,182.00000	1,090	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		152.00000	170	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		15.00000	12	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,485.00000	3,592	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		2.00000	1	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,972.00000	5,081	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,470.00000	6,580	21.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		523.00000	467	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		643.00000	697	20.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		489.00000	437	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		709.00000	767	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		458.00000	409	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		778.00000	839	21.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		663.00000	596	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		433.00000	476	19.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		620.00000	556	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		490.00000	536	19.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		580.00000	518	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		549.00000	598	20.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		474.00000	422	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		743.00000	802	21.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		444.00000	395	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		814.00000	875	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		737.00000	663	19.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		357.00000	393	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.20	Call		686.00000	617	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		406.00000	447	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		641.00000	576	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		461.00000	506	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		600.00000	537	20.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		520.00000	567	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.52700	11.63620		20.55	0.00	0	508.00
€ / R On 14/12/2009 Currency Future	11.65	Call		762.00000	693	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		776.00000	816	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		744.00000	676	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		808.00000	849	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		709.00000	643	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		873.00000	916	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		601.00000	543	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,114.00000	1,166	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		615.00000	556	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,079.00000	1,129	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		587.00000	530	22.23	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,151.00000	1,203	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		574.00000	518	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,187.00000	1,241	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		501.00000	452	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,415.00000	1,475	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		524.00000	472	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,338.00000	1,395	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		536.00000	483	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,300.00000	1,356	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		480.00000	432	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,494.00000	1,555	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		469.00000	422	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,533.00000	1,595	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		211.00000	185	27.15	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,175.00000	3,258	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		459.00000	413	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,573.00000	1,636	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		449.00000	403	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,613.00000	1,676	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		412.00000	369	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,776.00000	1,842	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		379.00000	338	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,943.00000	2,011	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		349.00000	311	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,113.00000	2,184	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		364.00000	324	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,028.00000	2,097	24.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			357.00000	318	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,070.00000	2,141	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			357.00000	318	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,070.00000	2,141	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			317.00000	281	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,331.00000	2,404	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			310.00000	275	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,374.00000	2,448	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			323.00000	287	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,287.00000	2,360	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			329.00000	293	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,243.00000	2,316	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			336.00000	299	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,200.00000	2,272	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			329.00000	293	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,243.00000	2,316	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			343.00000	305	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,156.00000	2,228	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			290.00000	256	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,504.00000	2,579	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			371.00000	331	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,985.00000	2,054	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			189.00000	165	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,403.00000	3,488	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			303.00000	269	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,417.00000	2,492	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			278.00000	245	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,591.00000	2,668	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			266.00000	234	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,679.00000	2,757	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			255.00000	224	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,768.00000	2,847	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			244.00000	215	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,858.00000	2,938	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			364.00000	324	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,028.00000	2,097	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			349.00000	311	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,113.00000	2,184	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			296.00000	262	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,460.00000	2,535	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			284.00000	251	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,547.00000	2,624	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			272.00000	240	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,635.00000	2,713	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			403.00000	361	24.31	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 14/12/2009 Currency Future	13.05	Put		1,817.00000	1,884	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		387.00000	346	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,901.00000	1,969	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		317.00000	281	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,331.00000	2,404	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		387.00000	346	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,901.00000	1,969	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		290.00000	256	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,504.00000	2,579	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		395.00000	353	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,859.00000	1,926	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		296.00000	262	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,460.00000	2,535	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		284.00000	251	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,547.00000	2,624	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		260.00000	229	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,724.00000	2,802	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		266.00000	234	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,679.00000	2,757	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		421.00000	377	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,735.00000	1,800	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		430.00000	386	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,694.00000	1,759	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		395.00000	353	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,859.00000	1,926	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		323.00000	287	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,287.00000	2,360	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		430.00000	386	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,694.00000	1,759	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		439.00000	394	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,653.00000	1,717	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		403.00000	361	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,817.00000	1,884	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		513.00000	462	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,376.00000	1,435	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		491.00000	442	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,454.00000	1,515	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		548.00000	494	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,262.00000	1,317	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		480.00000	432	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,494.00000	1,555	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		561.00000	506	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,224.00000	1,279	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		536.00000	483	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,300.00000	1,356	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Call			491.00000	442	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,454.00000	1,515	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,272.00000	1,176	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			286.00000	299	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			986.00000	902	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			500.00000	525	19.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			207.00000	181	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,220.00000	3,304	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,410.00000	1,311	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			224.00000	234	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,093.00000	1,004	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			406.00000	427	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			845.00000	768	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			659.00000	691	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			660.00000	597	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			974.00000	1,020	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			198.00000	173	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,311.00000	3,396	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,147.00000	2,040	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			61.00000	63	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,038.00000	952	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			452.00000	475	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			141.00000	121	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,054.00000	4,144	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			59.00000	49	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,473.00000	5,572	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			24.00000	19	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,937.00000	7,042	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,434.00000	2,326	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			48.00000	49	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,210.00000	1,116	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			323.00000	339	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			159.00000	138	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,773.00000	3,861	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			71.00000	59	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,185.00000	5,282	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			28.00000	23	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,642.00000	6,746	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			587.00000	530	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,151.00000	1,203	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,579.00000	2,471	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			43.00000	44	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,306.00000	1,209	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			270.00000	282	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			170.00000	147	27.77	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	15.10	Put			3,634.00000	3,720	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			78.00000	65	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,041.00000	5,138	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			31.00000	25	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,495.00000	6,598	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			726.00000	659	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			840.00000	882	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			692.00000	627	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			906.00000	950	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			629.00000	569	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,043.00000	1,092	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,851.00000	3,741	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			14.00000	14	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,870.00000	2,761	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			34.00000	34	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,922.00000	1,816	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			86.00000	89	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,179.00000	1,087	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			343.00000	360	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			193.00000	169	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,357.00000	3,442	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			124.00000	106	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,288.00000	4,379	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,949.00000	3,840	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			13.00000	13	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,967.00000	2,859	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			31.00000	32	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,009.00000	1,902	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			72.00000	75	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,240.00000	1,146	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			304.00000	319	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			202.00000	177	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,266.00000	3,350	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			131.00000	113	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,195.00000	4,286	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			0.00000	3,889	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	12	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			0.00000	2,908	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	31	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			0.00000	1,945	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			0.00000	68	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	116	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			0.00000	4,239	28.43	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.10200		242.93750		0.00	0.00	0	7.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 07/05/2009 Index Future		289.85400	289.52700		0.00	202,897,800.00	70	966.00
ALBI On 06/08/2009 Index Future		295.51200	295.56700		0.00	5,910,240.00	2	2.00
ALBI On 05/11/2009 Index Future		289.36600	289.22300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		123.75400	123.72300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		126.19900	126.24300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.58500	128.59100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		291.63700	291.53000		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi		297.39900	297.46800		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		303.02300	303.00250		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		351.67300	350.89050		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		360.68400	359.86600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		369.69400	368.84150		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.75800	7.68000		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.66300	8.60000		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.27300	8.15000		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.70500	8.64600		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.74100	8.67300		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.83000	8.75700		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.79100	8.69900		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		7.98000	8.10200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.11700	7.00900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.93900	6.84700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.52600	7.45700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.57900	7.48900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		8.34000	8.28100		0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN05 On 06/08/2009 jNote			8.40400		8.33700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.61100		8.53800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.62500		8.53900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.21600		9.39000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.50400		8.72300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.70700		279.05600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			285.23300		284.74100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.62700		290.03800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.29000		6.30800		2.72	110,816.68	1,000	4,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,748.00000	3,771	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.64100		5.66500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,220.00000	4,245	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,469.00000	4,494	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	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			1,268.00000	1,266	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			47.00000	45	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.12700		8.11600		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			7.00000	0	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,055.00000	5,111	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,905.00000	4,834	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			9.00000	0	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,634.00000	9,697	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.10500		8.09400		10.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			7,247.00000	6,777	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,104.00000	694	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.18000		8.16900		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,782.00000	2,036	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,372.00000	5,685	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.27500		8.26400		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,119.00000	3,179	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,744.00000	5,860	9.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.67900		8.67900		24.30	58,975.83	490	12,802.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,652.00000	3,302	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	9.00	Put			500.00000	150	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			69.00000	3	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,187.00000	7,122	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			0.00000	0	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,758.00000	15,758	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,311.00000	25,311	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.67700		8.67700		22.00	57,657.95	490	2,990.00
R186 On 06/08/2009 Bond Future	9.00	Call			8,024.00000	6,945	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,874.00000	3,795	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			2,060.00000	1,243	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,720.00000	13,903	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72100		8.72100		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			8,826.00000	7,360	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			8,542.00000	7,076	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			4,698.00000	3,352	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,860.00000	13,513	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			10,080.00000	8,643	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,386.00000	5,949	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			3,896.00000	2,636	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,887.00000	15,627	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.85000		8.48300		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,087.00000	6,518	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,464.00000	12,500	22.38	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			574.00000	504	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			108.00000	38	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.19700		8.19500		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,611.00000	4,600	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2.00000	0	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.16400		8.16300		10.17	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,518.00000	5,187	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			933.00000	607	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.22400		8.22500		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,112.00000	1,568	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,186.00000	4,637	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.30300		8.30400		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,779.00000	2,102	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			6,042.00000	5,361	9.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.49800		8.49700		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,999.00000	2,892	16.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 07/05/2009 Bond Future	9.00	Put			117.00000	17	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.48400		8.48400		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			6,147.00000	5,565	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,886.00000	1,304	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.54300		8.54400		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,447.00000	1,698	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,493.00000	7,739	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.61600		8.16700		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,228.00000	3,946	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,043.00000	6,234	14.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.48800		8.49800		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			1,986.00000	1,782	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			404.00000	137	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			26.00000	1	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,926.00000	4,837	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,247.00000	3,198	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			130.00000	17	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.47800		8.48800		16.16	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,670.00000	6,083	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2,061.00000	1,412	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.52900		8.54100		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,008.00000	1,889	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,646.00000	8,454	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.59100		8.60300		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			5,627.00000	4,411	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,071.00000	6,785	16.13	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.18600		8.18500		10.29	0.00	0	2,258.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,018.00000	3,005	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			9.00000	0	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.15000		8.14900		8.91	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,633.00000	4,358	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			764.00000	493	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			660.00000	397	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,906.00000	4,647	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.21600		8.21700		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,740.00000	1,298	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,235.00000	3,789	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.30500		8.30600		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,247.00000	1,706	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,904.00000	4,360	8.25	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.67900		8.65900		20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 07/05/2009 Bond Future	9.00	Call			2,446.00000	2,123	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			287.00000	92	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.67700		8.65700		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			6,099.00000	5,385	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,435.00000	1,848	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.73000		8.70900		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			2,499.00000	1,672	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,462.00000	9,765	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.79200		8.77100		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			5,435.00000	4,232	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,693.00000	7,618	18.07	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.83700		8.79700		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			904.00000	440	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,212.00000	1,009	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.86400		8.81900		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			5,618.00000	4,762	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,894.00000	2,328	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.93900		8.88200		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			2,724.00000	1,786	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,331.00000	9,755	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.04700		8.98300		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			5,704.00000	4,351	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,779.00000	7,823	19.38	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.28900		8.27800		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			6,010.00000	5,865	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			50.00000	3	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.27800		8.26700		27.15	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			4,299.00000	3,320	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,710.00000	5,828	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,597.00000	6,674	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,522.00000	2,696	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.30300		8.29300		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			3,693.00000	2,530	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,756.00000	12,680	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,153.00000	13,176	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,914.00000	2,025	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			3,010.00000	1,938	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,790.00000	14,805	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.33300		8.32200		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			6,328.00000	4,736	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,038.00000	12,541	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,801.00000	15,547	30.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future	10.00	Put		4,168.00000	3,009	30.22	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.92100	287.80000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.61000	293.66200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			299.16300	299.12500		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.19000	6.26160		19.73	0.00	0	8,848.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		175.00000	136	20.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		163.00000	196	20.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		197.00000	154	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		135.00000	164	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		221.00000	175	19.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		110.00000	135	19.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		124.00000	95	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		262.00000	305	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		111.00000	85	22.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		299.00000	345	22.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		100.00000	76	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		338.00000	386	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		73.00000	55	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		462.00000	515	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		73.00000	55	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		462.00000	515	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		90.00000	68	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		378.00000	428	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		90.00000	68	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		378.00000	428	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		81.00000	61	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		420.00000	471	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		63.00000	46	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		501.00000	556	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		54.00000	39	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		542.00000	599	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		46.00000	33	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		584.00000	643	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		46.00000	33	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		584.00000	643	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		33.00000	23	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		671.00000	733	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		39.00000	27	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		627.00000	687	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		63.00000	46	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		501.00000	556	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		27.00000	19	24.99	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	6.95	Put		716.00000	779	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		27.00000	19	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		716.00000	779	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		33.00000	23	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		671.00000	733	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		39.00000	27	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		627.00000	687	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		19.00000	13	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		807.00000	873	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		23.00000	16	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		761.00000	826	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		16.00000	10	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		854.00000	920	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		13.00000	8	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		901.00000	968	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		19.00000	13	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		807.00000	873	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		13.00000	8	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		901.00000	968	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,539.00000	1,610	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,639.00000	1,710	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		2.00000	1	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,340.00000	1,411	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		5.00000	3	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,143.00000	1,213	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		9.00000	6	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		997.00000	1,066	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		11.00000	7	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		949.00000	1,017	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		111.00000	85	22.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		299.00000	345	22.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		124.00000	95	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		262.00000	305	22.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		155.00000	121	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		194.00000	231	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		11.00000	7	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		949.00000	1,017	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		7.00000	4	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		1,045.00000	1,114	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		5.00000	3	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,143.00000	1,213	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		3.00000	2	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,241.00000	1,312	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.35	Call			6.00000	4	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,094.00000	1,164	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			4.00000	2	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,192.00000	1,262	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			319.00000	260	18.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			57.00000	70	18.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			251.00000	200	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			89.00000	110	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			197.00000	154	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			135.00000	164	19.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			155.00000	121	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			194.00000	231	20.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			283.00000	228	18.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			71.00000	88	18.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			138.00000	107	21.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			227.00000	267	21.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			221.00000	175	19.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			110.00000	135	19.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			2.00000	1	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,291.00000	1,361	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			1.00000	1	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,390.00000	1,461	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			7.00000	4	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,045.00000	1,114	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,440.00000	1,511	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,440.00000	1,511	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			1.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,539.00000	1,610	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,639.00000	1,710	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,739.00000	1,810	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,839.00000	1,910	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,938.00000	2,010	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			2,038.00000	2,110	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,938.00000	2,010	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			2.00000	1	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,291.00000	1,361	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,612.00000	5,540	18.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,112.00000	4,040	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,612.00000	2,540	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,112.00000	1,040	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,889.00000	1,960	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,388.00000	3,460	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,888.00000	4,960	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,388.00000	6,460	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,762.00000	5,690	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,262.00000	4,190	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,762.00000	2,690	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,262.00000	1,190	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,238.00000	3,310	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,738.00000	4,810	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,238.00000	6,310	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		5,862.00000	5,790	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,362.00000	4,290	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		2,862.00000	2,790	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,362.00000	1,290	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		3,138.00000	3,210	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,638.00000	4,710	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		6,138.00000	6,210	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		527.00000	459	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		15.00000	19	18.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	5.85	Call		438.00000	373	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		27.00000	33	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		357.00000	295	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		45.00000	55	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		283.00000	228	18.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		71.00000	88	18.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		482.00000	415	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		20.00000	25	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		397.00000	333	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		35.00000	43	18.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.25270	6.32510		19.92	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		300.00000	266	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		325.00000	363	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		339.00000	301	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		264.00000	298	19.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		361.00000	321	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		235.00000	268	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		267.00000	235	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		392.00000	433	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		252.00000	222	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		426.00000	469	21.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		238.00000	210	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		462.00000	507	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		186.00000	164	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		611.00000	661	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		201.00000	178	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		576.00000	625	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		225.00000	198	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		500.00000	546	22.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		213.00000	188	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		538.00000	585	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		201.00000	178	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		576.00000	625	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		172.00000	151	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		647.00000	698	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		172.00000	151	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		647.00000	698	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		146.00000	128	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		721.00000	775	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		123.00000	107	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		798.00000	855	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		146.00000	128	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		721.00000	775	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		159.00000	139	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		684.00000	736	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.65	Call		213.00000	188	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		538.00000	585	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		134.00000	117	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		759.00000	814	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		113.00000	98	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		838.00000	896	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		134.00000	117	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		759.00000	814	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		113.00000	98	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		838.00000	896	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		95.00000	82	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		920.00000	979	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		104.00000	90	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		879.00000	937	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		104.00000	90	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		879.00000	937	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		87.00000	75	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		962.00000	1,022	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		72.00000	62	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,047.00000	1,109	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		267.00000	235	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		392.00000	433	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		238.00000	210	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		462.00000	507	21.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		95.00000	82	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		920.00000	979	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		79.00000	68	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		1,004.00000	1,065	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		72.00000	62	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,047.00000	1,109	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		60.00000	51	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,135.00000	1,198	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		87.00000	75	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		962.00000	1,022	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		60.00000	51	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,135.00000	1,198	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		50.00000	42	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,224.00000	1,289	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		66.00000	56	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,091.00000	1,154	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		55.00000	46	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,179.00000	1,244	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		45.00000	38	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,270.00000	1,335	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		319.00000	283	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.30	Put		294.00000	330	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		283.00000	250	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		358.00000	397	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		283.00000	250	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		358.00000	397	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		361.00000	321	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		235.00000	268	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,575.00000	5,503	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,075.00000	4,003	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,575.00000	2,503	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,087.00000	1,017	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		12.00000	14	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		10.00000	8	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,935.00000	2,006	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,425.00000	3,497	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,925.00000	4,997	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,425.00000	6,497	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,775.00000	5,703	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,275.00000	4,203	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,775.00000	2,703	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,280.00000	1,208	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		5.00000	6	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		16.00000	13	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,741.00000	1,811	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,225.00000	3,298	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,725.00000	4,797	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,225.00000	6,297	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,825.00000	5,753	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,325.00000	4,253	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,825.00000	2,753	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,329.00000	1,257	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		4.00000	5	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		18.00000	15	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,693.00000	1,762	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,175.00000	3,248	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,675.00000	4,747	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,175.00000	6,247	22.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		437.00000	389	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		162.00000	186	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		384.00000	341	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		209.00000	239	19.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		607.00000	548	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		82.00000	95	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		533.00000	477	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		108.00000	124	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		467.00000	416	18.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		141.00000	163	18.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		409.00000	364	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		184.00000	211	18.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		569.00000	512	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		94.00000	109	18.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		499.00000	446	18.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		124.00000	143	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.30920	6.38030		20.18	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		401.00000	367	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		421.00000	457	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		439.00000	402	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		359.00000	393	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		459.00000	421	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		328.00000	361	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		367.00000	335	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		487.00000	526	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		351.00000	321	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		521.00000	562	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		351.00000	321	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		521.00000	562	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		337.00000	308	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		556.00000	598	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		254.00000	232	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		774.00000	823	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		297.00000	272	22.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		667.00000	712	22.51	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	6.65	Call		323.00000	295	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		592.00000	636	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		310.00000	283	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		629.00000	674	22.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		323.00000	295	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		592.00000	636	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		286.00000	261	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		705.00000	752	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		286.00000	261	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		705.00000	752	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		270.00000	246	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		739.00000	787	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		254.00000	232	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		774.00000	823	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		226.00000	205	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		846.00000	896	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		200.00000	182	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		920.00000	972	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		177.00000	160	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		997.00000	1,051	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		156.00000	141	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		1,076.00000	1,132	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		401.00000	367	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		421.00000	457	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		420.00000	384	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		389.00000	425	20.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		383.00000	351	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		453.00000	491	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		240.00000	218	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		810.00000	859	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		213.00000	193	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		882.00000	934	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		188.00000	171	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		958.00000	1,011	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		383.00000	351	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		453.00000	491	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		240.00000	218	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		810.00000	859	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		188.00000	171	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		958.00000	1,011	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		166.00000	150	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		1,036.00000	1,091	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		213.00000	193	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		882.00000	934	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,530.00000	5,459	18.51	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	0.85	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,030.00000	3,959	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,530.00000	2,459	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,076.00000	1,013	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		46.00000	54	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		36.00000	32	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		2,006.00000	2,073	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,473.00000	3,544	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,970.00000	5,041	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,470.00000	6,541	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,780.00000	5,709	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,280.00000	4,209	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,780.00000	2,709	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,302.00000	1,235	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		22.00000	26	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		53.00000	47	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,772.00000	1,837	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		5.00000	4	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,225.00000	3,295	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,720.00000	4,791	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,220.00000	6,291	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,830.00000	5,759	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,330.00000	4,259	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,830.00000	2,759	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,349.00000	1,281	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		18.00000	22	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		56.00000	50	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,726.00000	1,791	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	5	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,175.00000	3,246	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,670.00000	4,741	22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,170.00000	6,241	22.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		525.00000	482	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		245.00000	273	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		479.00000	440	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		299.00000	331	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		645.00000	594	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		165.00000	185	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		579.00000	531	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		199.00000	222	18.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		0.00000	402	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		0.00000	393	20.18	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>286,716,739.76</b>	<b>10,733</b>	<b>741,918.00</b>
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<b>Grand Total:</b>							<b>286,716,739.76</b>	<b>10,733</b>	<b>741,918.00</b>
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