



Daily MTM Report

Daily summary for 14/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.95400	14.95400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.33000	5.87500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.23000	8.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.70000	8.79500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.36000	8.37000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.63500	8.67000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.64500	8.68500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.35000	8.36000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.77000	8.82000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.87700	8.94200			0.00	0	0.00
R209 On 31/03/2036 Bond			8.23500	8.35500			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.63700		8.55930		24.34	47,278,938.00	5,474	347,243.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			239.00000	282	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			230.00000	195	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			265.00000	310	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			206.00000	173	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			293.00000	340	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			183.00000	153	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			322.00000	372	24.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			163.00000	135	24.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			153.00000	176	25.39	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			394.00000	339	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			239.00000	282	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			230.00000	195	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			219.00000	255	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			259.00000	218	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			168.00000	192	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			358.00000	305	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			128.00000	147	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			469.00000	410	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			99.00000	112	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			589.00000	525	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			83.00000	94	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			674.00000	607	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			76.00000	86	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			717.00000	649	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			70.00000	79	28.54	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			761.00000	692	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			65.00000	72	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			805.00000	735	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			108.00000	123	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			548.00000	486	26.79	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			76.00000	86	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			717.00000	649	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			15.00000	17	34.94	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,656.00000	1,580	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			43.00000	47	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,034.00000	960	30.63	0.00	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	9.65	Call			37.00000	40	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,128.00000	1,053	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			26.00000	27	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,367.00000	1,290	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			32.00000	34	32.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,223.00000	1,147	32.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	12	35.40	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,851.00000	1,775	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			43.00000	47	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,034.00000	960	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			40.00000	44	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,081.00000	1,007	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			37.00000	40	31.33	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,128.00000	1,053	31.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			28.00000	30	32.73	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,319.00000	1,243	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			40.00000	44	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,081.00000	1,007	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			30.00000	32	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,271.00000	1,195	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			19.00000	21	34.47	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,560.00000	1,484	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			17.00000	19	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,608.00000	1,532	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	5	36.31	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,245.00000	2,168	36.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			19.00000	21	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,560.00000	1,484	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			15.00000	17	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,656.00000	1,580	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			8.00000	9	35.63	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,949.00000	1,872	35.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	13	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,802.00000	1,726	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			7.00000	8	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,998.00000	1,921	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	1	41.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,441.00000	3,364	41.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	45.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,241.00000	4,163	45.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			5.00000	6	36.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,146.00000	2,069	36.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	7	35.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,096.00000	2,020	35.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			6.00000	8	35.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,047.00000	1,971	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	14	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,753.00000	1,677	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			21.00000	22	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,512.00000	1,435	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			9.00000	10	35.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,900.00000	1,823	35.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			14.00000	16	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,705.00000	1,629	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			24.00000	25	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,415.00000	1,338	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			23.00000	24	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,463.00000	1,387	33.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	14	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,753.00000	1,677	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	13	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,802.00000	1,726	35.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	12	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,851.00000	1,775	35.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	7	35.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,096.00000	2,020	35.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			35.00000	37	31.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,175.00000	1,100	31.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			21.00000	22	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,512.00000	1,435	34.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			6.00000	8	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,047.00000	1,971	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			7.00000	8	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,998.00000	1,921	35.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	4	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,344.00000	2,267	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	3	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,493.00000	2,416	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,593.00000	2,515	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	5	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,294.00000	2,218	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	5	36.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,245.00000	2,168	36.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			3.00000	4	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,394.00000	2,317	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,792.00000	2,715	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	1	39.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,092.00000	3,014	39.63	0.00	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	11.70	Call			1.00000	1	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,142.00000	3,064	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	1	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,292.00000	3,214	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			2.00000	2	37.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,643.00000	2,565	37.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	5	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,294.00000	2,218	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			47.00000	51	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			988.00000	914	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			26.00000	27	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,367.00000	1,290	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			30.00000	32	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,271.00000	1,195	32.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			55.00000	61	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			896.00000	824	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			118.00000	134	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			508.00000	447	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			118.00000	134	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			508.00000	447	26.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			183.00000	210	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			324.00000	273	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			200.00000	230	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			291.00000	243	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			293.00000	340	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			183.00000	153	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			200.00000	230	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			291.00000	243	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			140.00000	161	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			431.00000	374	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			420.00000	476	24.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			110.00000	89	24.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			353.00000	405	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			144.00000	118	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			385.00000	440	24.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			126.00000	103	24.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			128.00000	147	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			469.00000	410	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			91.00000	103	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			631.00000	566	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			570.00000	635	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			61.00000	48	24.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			492.00000	553	24.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			83.00000	66	24.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			455.00000	514	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			96.00000	77	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			322.00000	372	24.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			163.00000	135	24.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			219.00000	255	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			259.00000	218	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			183.00000	210	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			324.00000	273	24.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			153.00000	176	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			394.00000	339	25.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			91.00000	103	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			631.00000	566	27.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			65.00000	72	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			805.00000	735	28.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			35.00000	37	31.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,175.00000	1,100	31.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			55.00000	61	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			896.00000	824	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			17.00000	19	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,608.00000	1,532	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			5.00000	6	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,195.00000	2,119	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,593.00000	2,515	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			2.00000	2	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,692.00000	2,615	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			3.00000	3	36.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,443.00000	2,366	36.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	3	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,543.00000	2,466	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	4	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,344.00000	2,267	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	3	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,543.00000	2,466	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	37.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,742.00000	2,665	37.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	2	38.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,842.00000	2,765	38.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1.00000	2	38.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,942.00000	2,865	38.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	1	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,042.00000	2,964	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1.00000	2	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,892.00000	2,815	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	39.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,992.00000	2,914	39.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			1.00000	1	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,192.00000	3,114	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	41.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,391.00000	3,314	41.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	41.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,491.00000	3,414	41.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	1	42.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,591.00000	3,514	42.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	1	42.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,691.00000	3,614	42.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	40.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,242.00000	3,164	40.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,341.00000	3,264	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	41.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,541.00000	3,464	41.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	39.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,992.00000	2,914	39.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	41.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,491.00000	3,414	41.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	37.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,742.00000	2,665	37.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	2	38.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,842.00000	2,765	38.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	3	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,493.00000	2,416	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,792.00000	2,715	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			24.00000	25	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,415.00000	1,338	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			28.00000	30	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,319.00000	1,243	32.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			60.00000	66	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			850.00000	779	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			51.00000	56	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			941.00000	869	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			51.00000	56	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			941.00000	869	29.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			60.00000	66	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			850.00000	779	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,259.00000	5,337	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,759.00000	3,837	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,260.00000	2,337	37.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put		0.00000	0	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		785.00000	856	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		26.00000	19	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		0.00000	1	42.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,741.00000	3,664	42.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		5,241.00000	5,163	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,741.00000	6,663	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,509.00000	5,587	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,009.00000	4,087	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,509.00000	2,587	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		0.00000	0	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,018.00000	1,095	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		9.00000	8	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,991.00000	4,913	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,491.00000	6,413	46.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		385.00000	440	24.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		126.00000	103	24.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call		3,809.00000	3,887	35.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call		2,809.00000	2,887	40.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put		0.00000	0	40.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call		1,811.00000	1,888	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put		1.00000	1	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call		830.00000	902	24.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put		21.00000	15	24.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	0	44.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put		4,191.00000	4,113	44.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call		3,959.00000	4,037	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put		0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call		2,959.00000	3,037	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put		0.00000	0	41.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call		1,960.00000	2,038	35.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put		1.00000	1	35.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call		971.00000	1,046	25.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put		11.00000	9	25.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	0	44.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		4,041.00000	3,963	44.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call		3,009.00000	3,087	40.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put		0.00000	0	40.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call		2,010.00000	2,088	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put		1.00000	1	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	0	43.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put		3,991.00000	3,913	43.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		1.00000	1	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		3,341.00000	3,264	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	45.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put		4,341.00000	4,263	45.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call		4,109.00000	4,187	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put		0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call		3,109.00000	3,187	40.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put		0.00000	0	40.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call		2,110.00000	2,188	36.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put		1.00000	1	36.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call		1,116.00000	1,193	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put		7.00000	6	27.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	0	45.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put		4,391.00000	4,313	45.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	0	46.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put		0.00000	4,413	46.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.77820	8.70180		23.59	3,133,817.40	357	10,323.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		479.00000	514	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		477.00000	435	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		499.00000	535	23.24	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		448.00000	407	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		521.00000	558	23.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		419.00000	380	23.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		543.00000	582	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		391.00000	354	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		408.00000	437	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		606.00000	559	24.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		362.00000	388	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		711.00000	660	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		323.00000	346	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		821.00000	767	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		299.00000	320	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		898.00000	842	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		278.00000	297	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		976.00000	919	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		288.00000	308	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		937.00000	880	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		232.00000	248	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,181.00000	1,120	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		137.00000	146	30.08	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,836.00000	1,768	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.80	Call			209.00000	223	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,307.00000	1,245	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			174.00000	186	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,522.00000	1,458	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			201.00000	215	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,349.00000	1,287	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			225.00000	240	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,223.00000	1,161	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			216.00000	231	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,265.00000	1,203	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			194.00000	207	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,392.00000	1,329	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			194.00000	207	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,392.00000	1,329	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			152.00000	162	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,700.00000	1,634	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			147.00000	157	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,745.00000	1,678	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			142.00000	151	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,790.00000	1,723	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			142.00000	151	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,790.00000	1,723	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			129.00000	137	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,927.00000	1,859	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			114.00000	121	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,112.00000	2,043	31.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			96.00000	103	31.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,345.00000	2,275	31.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			26.00000	28	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,324.00000	4,250	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			103.00000	110	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,251.00000	2,182	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			106.00000	113	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,204.00000	2,135	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			110.00000	117	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,158.00000	2,089	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			133.00000	142	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,881.00000	1,814	30.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			157.00000	168	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,655.00000	1,589	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			121.00000	129	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,019.00000	1,951	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			117.00000	125	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,065.00000	1,997	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			168.00000	180	29.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,566.00000	1,501	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			187.00000	200	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,435.00000	1,372	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			163.00000	174	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,611.00000	1,545	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			125.00000	133	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,973.00000	1,905	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			121.00000	129	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,019.00000	1,951	30.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			103.00000	110	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,251.00000	2,182	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			125.00000	133	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,973.00000	1,905	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			147.00000	157	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,745.00000	1,678	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			157.00000	168	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,655.00000	1,589	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			180.00000	193	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,479.00000	1,415	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			78.00000	83	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,676.00000	2,604	32.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			241.00000	257	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,139.00000	1,079	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			225.00000	240	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,223.00000	1,161	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			209.00000	223	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,307.00000	1,245	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			137.00000	146	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,836.00000	1,768	30.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			249.00000	266	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,098.00000	1,038	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			232.00000	248	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,181.00000	1,120	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			258.00000	276	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,057.00000	998	26.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			168.00000	180	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,566.00000	1,501	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			100.00000	106	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,298.00000	2,228	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			93.00000	100	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,392.00000	2,321	32.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			163.00000	174	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,611.00000	1,545	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			90.00000	96	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,439.00000	2,368	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.15	Call			85.00000	91	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,533.00000	2,462	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			106.00000	113	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,204.00000	2,135	31.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			90.00000	96	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,439.00000	2,368	32.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			80.00000	85	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,628.00000	2,557	32.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			100.00000	106	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,298.00000	2,228	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			88.00000	93	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,486.00000	2,415	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			174.00000	186	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,522.00000	1,458	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			88.00000	93	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,486.00000	2,415	32.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			82.00000	88	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,581.00000	2,510	32.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			117.00000	125	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,065.00000	1,997	30.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			85.00000	91	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,533.00000	2,462	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			75.00000	80	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,724.00000	2,652	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			335.00000	359	25.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			784.00000	731	25.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			268.00000	286	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,016.00000	958	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			249.00000	266	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,098.00000	1,038	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			349.00000	373	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			747.00000	695	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			278.00000	297	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			976.00000	919	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			311.00000	333	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			859.00000	804	25.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			268.00000	286	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,016.00000	958	26.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			201.00000	215	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,349.00000	1,287	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			187.00000	200	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,435.00000	1,372	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			323.00000	346	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			821.00000	767	25.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			241.00000	257	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,139.00000	1,079	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			442.00000	473	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			540.00000	495	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			460.00000	493	23.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			508.00000	464	23.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			362.00000	388	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			711.00000	660	24.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			377.00000	404	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			675.00000	625	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			349.00000	373	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			747.00000	695	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,302.00000	5,378	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,802.00000	3,878	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,308.00000	2,383	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			6.00000	5	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			934.00000	994	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			133.00000	116	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			40.00000	43	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,738.00000	3,664	35.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	12	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,209.00000	5,134	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	3	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,701.00000	6,625	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,502.00000	5,578	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,002.00000	4,078	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,505.00000	2,581	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			3.00000	3	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,090.00000	1,155	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			89.00000	77	21.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			45.00000	48	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,543.00000	3,470	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			14.00000	15	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,012.00000	4,937	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	4	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,502.00000	6,425	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,552.00000	5,628	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,052.00000	4,128	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,554.00000	2,630	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			3.00000	2	24.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,131.00000	1,197	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			80.00000	68	21.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			46.00000	50	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,495.00000	3,421	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			14.00000	15	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			4,962.00000	4,887	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	4	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,452.00000	6,376	36.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			590.00000	632	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			338.00000	304	22.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			424.00000	455	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			573.00000	527	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			392.00000	420	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			640.00000	592	24.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			288.00000	308	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			937.00000	880	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,820.00000	1,895	23.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			18.00000	16	23.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,346.00000	1,415	21.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			44.00000	37	21.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			615.00000	659	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			313.00000	280	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			2,016.00000	2,090	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			14.00000	12	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,528.00000	1,601	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			26.00000	23	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			725.00000	778	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			224.00000	199	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			2,064.00000	2,139	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			12.00000	11	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,576.00000	1,650	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			24.00000	22	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			758.00000	812	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			206.00000	183	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			2,113.00000	2,187	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			11.00000	9	24.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,625.00000	1,699	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			23.00000	21	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			1,173.00000	1,239	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			71.00000	61	21.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			792.00000	846	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			190.00000	168	21.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			65.00000	69	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			2,963.00000	2,891	33.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			36.00000	38	36.12	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	12.60	Put		3,934.00000	3,860	36.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		0.00000	514	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		0.00000	435	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		0.00000	66	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		0.00000	2,987	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		0.00000	36	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		0.00000	3,958	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.91200	8.83640		23.86	8,912.00	1	1,863.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		639.00000	674	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		653.00000	612	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		679.00000	717	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		593.00000	555	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		701.00000	739	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		564.00000	527	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		722.00000	762	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		536.00000	500	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		442.00000	466	25.75	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,106.00000	1,054	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		659.00000	695	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		623.00000	583	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		586.00000	617	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		749.00000	705	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		537.00000	567	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		851.00000	805	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		494.00000	521	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		957.00000	909	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		467.00000	493	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,031.00000	981	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		455.00000	479	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,068.00000	1,017	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		494.00000	521	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		957.00000	909	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		431.00000	454	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,144.00000	1,092	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		522.00000	551	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		886.00000	839	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		455.00000	479	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,068.00000	1,017	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		378.00000	398	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,341.00000	1,286	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		359.00000	378	27.01	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,422.00000	1,366	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		317.00000	334	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,631.00000	1,572	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		341.00000	360	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,505.00000	1,448	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		368.00000	388	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,382.00000	1,326	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		368.00000	388	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,382.00000	1,326	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		333.00000	351	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,547.00000	1,489	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		120.00000	127	33.02	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,583.00000	3,515	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		289.00000	304	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,802.00000	1,742	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		274.00000	290	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,888.00000	1,828	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		268.00000	283	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,931.00000	1,871	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		255.00000	269	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,018.00000	1,957	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		231.00000	244	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,195.00000	2,132	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		206.00000	217	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,419.00000	2,355	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		210.00000	222	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,374.00000	2,310	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		220.00000	233	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,284.00000	2,221	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		296.00000	311	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,759.00000	1,699	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		282.00000	297	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,845.00000	1,785	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		249.00000	262	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,062.00000	2,000	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		237.00000	250	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,150.00000	2,088	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		231.00000	244	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,195.00000	2,132	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		310.00000	326	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,673.00000	1,614	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		325.00000	342	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,589.00000	1,530	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		261.00000	276	28.95	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,975.00000	1,914	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		243.00000	256	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,106.00000	2,044	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		325.00000	342	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,589.00000	1,530	27.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.00	Call		87.00000	93	34.13	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,251.00000	4,181	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		196.00000	207	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,510.00000	2,445	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		201.00000	212	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,465.00000	2,400	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		184.00000	194	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,647.00000	2,582	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		192.00000	203	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,556.00000	2,491	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		120.00000	127	33.02	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,583.00000	3,515	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		161.00000	170	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,924.00000	2,858	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		168.00000	177	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,832.00000	2,765	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		135.00000	143	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,299.00000	3,231	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		115.00000	122	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,678.00000	3,610	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		96.00000	101	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,059.00000	3,989	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		80.00000	85	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,444.00000	4,373	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		141.00000	149	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,205.00000	3,137	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		100.00000	106	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,964.00000	3,894	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		84.00000	89	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,347.00000	4,277	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		792.00000	835	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		455.00000	423	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		553.00000	583	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		816.00000	771	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		398.00000	419	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,261.00000	1,207	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		130.00000	137	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,393.00000	3,325	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		77.00000	82	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,540.00000	4,470	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		842.00000	887	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		405.00000	375	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		419.00000	442	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,183.00000	1,130	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		310.00000	326	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,673.00000	1,614	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		176.00000	186	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,739.00000	2,674	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		105.00000	111	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,868.00000	3,799	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		659.00000	695	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		623.00000	583	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		147.00000	155	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,111.00000	3,043	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		68.00000	72	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		4,831.00000	4,760	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		621.00000	654	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		684.00000	642	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		110.00000	116	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,773.00000	3,704	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		84.00000	89	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,347.00000	4,277	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		65.00000	69	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		4,929.00000	4,857	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		701.00000	739	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		564.00000	527	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		154.00000	162	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,017.00000	2,950	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		91.00000	97	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,155.00000	4,085	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		71.00000	75	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,734.00000	4,663	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		745.00000	785	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		508.00000	473	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		125.00000	132	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,488.00000	3,420	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		96.00000	101	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,059.00000	3,989	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		74.00000	78	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,637.00000	4,566	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		480.00000	506	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		994.00000	944	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		350.00000	369	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,463.00000	1,407	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		150.00000	159	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,064.00000	2,997	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		118.00000	124	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,631.00000	3,562	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		89.00000	95	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,203.00000	4,133	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Call			69.00000	74	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,783.00000	4,712	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			951.00000	1,000	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			315.00000	288	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			147.00000	155	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,111.00000	3,043	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,010.00000	1,062	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			274.00000	250	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,041.00000	1,094	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			255.00000	232	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			508.00000	535	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			921.00000	873	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			206.00000	217	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,419.00000	2,355	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			157.00000	166	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,971.00000	2,904	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			122.00000	129	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,536.00000	3,467	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			93.00000	99	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,107.00000	4,037	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,138.00000	1,195	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			202.00000	183	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			553.00000	583	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			816.00000	771	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			130.00000	137	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,393.00000	3,325	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,105.00000	1,160	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			219.00000	198	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			768.00000	810	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			482.00000	448	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			387.00000	408	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,301.00000	1,246	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			215.00000	227	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,329.00000	2,265	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			164.00000	173	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,878.00000	2,811	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			127.00000	134	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,441.00000	3,372	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			79.00000	83	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,492.00000	4,421	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,285.00000	1,347	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			148.00000	135	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			895.00000	942	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			358.00000	330	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			184.00000	194	30.81	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 14/12/2009 Currency Future	11.30	Put			2,647.00000	2,582	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,324.00000	1,387	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			137.00000	125	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			922.00000	971	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			336.00000	309	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			639.00000	674	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			653.00000	612	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			188.00000	198	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,602.00000	2,536	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			144.00000	152	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,158.00000	3,090	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,363.00000	1,427	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			127.00000	115	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,073.00000	1,127	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			236.00000	215	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			522.00000	551	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			886.00000	839	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			868.00000	914	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			382.00000	352	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			603.00000	635	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			716.00000	673	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			180.00000	190	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,693.00000	2,628	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			138.00000	146	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,252.00000	3,184	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			107.00000	114	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,821.00000	3,752	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			64.00000	68	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,977.00000	4,906	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			621.00000	654	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			684.00000	642	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			141.00000	149	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,205.00000	3,137	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			60.00000	64	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,124.00000	5,052	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			63.00000	67	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,026.00000	4,955	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			144.00000	152	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,158.00000	3,090	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			112.00000	119	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,726.00000	3,657	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			66.00000	71	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,880.00000	4,809	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			58.00000	62	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,221.00000	5,150	35.63	0.00	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	8.15	Call			980.00000	1,031	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			294.00000	269	21.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			895.00000	942	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			358.00000	330	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			951.00000	1,000	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			315.00000	288	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,285.00000	1,347	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			148.00000	135	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,041.00000	1,094	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			255.00000	232	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			816.00000	860	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			430.00000	398	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			157.00000	166	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,971.00000	2,904	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			93.00000	99	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,107.00000	4,037	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			57.00000	60	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,270.00000	5,198	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,172.00000	1,232	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			186.00000	170	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			72.00000	77	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,686.00000	4,615	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,247.00000	1,308	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			160.00000	146	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			75.00000	80	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,589.00000	4,518	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,526.00000	1,593	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			90.00000	81	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,655.00000	1,723	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			68.00000	61	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			722.00000	762	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			536.00000	500	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			261.00000	276	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,975.00000	1,914	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			102.00000	108	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,916.00000	3,846	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			86.00000	91	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,299.00000	4,229	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,698.00000	1,767	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			62.00000	55	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			745.00000	785	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			508.00000	473	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,403.00000	1,467	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			117.00000	105	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			603.00000	635	24.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.95	Put			716.00000	673	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			226.00000	238	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,239.00000	2,176	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			164.00000	173	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,878.00000	2,811	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			75.00000	80	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,589.00000	4,518	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,611.00000	1,679	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			75.00000	67	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,969.00000	2,041	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			33.00000	29	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,285.00000	1,347	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			148.00000	135	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			2,016.00000	2,090	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			29.00000	28	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			317.00000	334	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,631.00000	1,572	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,923.00000	1,995	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			37.00000	33	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,247.00000	1,308	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			160.00000	146	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			868.00000	914	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			382.00000	352	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			303.00000	319	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,716.00000	1,657	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			118.00000	124	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,631.00000	3,562	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,923.00000	1,995	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			37.00000	33	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,064.00000	2,139	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			28.00000	27	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,286.00000	5,362	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,791.00000	3,867	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	5	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,309.00000	2,383	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			22.00000	21	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			32.00000	35	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,746.00000	6,673	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,536.00000	5,612	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,040.00000	4,115	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,554.00000	2,629	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			18.00000	17	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,209.00000	1,269	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		173.00000	157	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		36.00000	39	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,500.00000	6,427	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,569.00000	1,636	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		82.00000	74	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,105.00000	1,160	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		219.00000	198	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		768.00000	810	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		482.00000	448	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		102.00000	108	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,916.00000	3,846	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,841.00000	3,916	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		5.00000	4	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,850.00000	2,925	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		14.00000	13	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,877.00000	1,948	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		41.00000	36	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		3,048.00000	3,123	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		11.00000	11	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		46.00000	49	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,810.00000	5,737	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		38.00000	41	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,352.00000	6,279	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		4,089.00000	4,165	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	3	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		3,097.00000	3,172	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		11.00000	10	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		2,113.00000	2,187	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		27.00000	25	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		37.00000	40	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,451.00000	6,378	37.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		0.00000	4,065	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	3	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		0.00000	3,073	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		0.00000	11	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	38	37.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		0.00000	6,476	37.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.04560	8.97030		23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		788.00000	824	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		768.00000	728	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		807.00000	844	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		737.00000	698	23.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		827.00000	864	23.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		706.00000	668	23.40	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	8.75	Call			867.00000	906	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			647.00000	611	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			717.00000	750	24.20	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			897.00000	855	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			669.00000	700	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			999.00000	954	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			639.00000	669	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,069.00000	1,023	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			597.00000	625	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,177.00000	1,130	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			625.00000	654	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,104.00000	1,058	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			572.00000	598	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,251.00000	1,203	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			572.00000	598	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,251.00000	1,203	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			324.00000	340	28.88	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,403.00000	2,344	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			274.00000	288	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,804.00000	2,742	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			584.00000	611	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,214.00000	1,166	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			513.00000	537	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,443.00000	1,392	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			482.00000	505	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,562.00000	1,509	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			436.00000	456	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,766.00000	1,711	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			473.00000	494	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,602.00000	1,549	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			503.00000	526	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,482.00000	1,430	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			503.00000	526	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,482.00000	1,430	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			463.00000	484	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,643.00000	1,589	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			204.00000	215	31.23	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,534.00000	3,469	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			524.00000	549	26.02	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,404.00000	1,353	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			463.00000	484	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,643.00000	1,589	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			403.00000	422	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,933.00000	1,877	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			395.00000	415	27.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,975.00000	1,919	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		412.00000	431	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,891.00000	1,835	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		387.00000	406	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,017.00000	1,961	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		364.00000	382	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,144.00000	2,087	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		330.00000	346	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,360.00000	2,301	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		300.00000	315	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,580.00000	2,519	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		306.00000	321	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,536.00000	2,475	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		318.00000	333	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,447.00000	2,388	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		312.00000	327	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,491.00000	2,431	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		350.00000	367	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,230.00000	2,172	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		357.00000	375	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,187.00000	2,129	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		336.00000	353	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,316.00000	2,257	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		324.00000	340	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,403.00000	2,344	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		343.00000	360	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,273.00000	2,214	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		371.00000	390	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,101.00000	2,044	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		387.00000	406	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,017.00000	1,961	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		357.00000	375	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,187.00000	2,129	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		295.00000	309	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,625.00000	2,564	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		280.00000	294	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,750.00000	2,688	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		289.00000	304	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,669.00000	2,608	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		289.00000	304	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,669.00000	2,608	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		284.00000	298	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,714.00000	2,652	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		259.00000	272	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,938.00000	2,876	30.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.45	Call			279.00000	293	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,759.00000	2,697	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			249.00000	262	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,029.00000	2,966	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			269.00000	282	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,848.00000	2,787	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			264.00000	277	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,893.00000	2,832	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			547.00000	573	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,327.00000	1,277	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			482.00000	505	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,562.00000	1,509	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			445.00000	465	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,725.00000	1,670	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			428.00000	448	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,808.00000	1,752	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			187.00000	197	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,767.00000	3,702	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			611.00000	639	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,141.00000	1,094	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			264.00000	277	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,893.00000	2,832	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			123.00000	132	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,853.00000	4,787	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			654.00000	684	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,033.00000	988	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			350.00000	367	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,230.00000	2,172	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			133.00000	142	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,712.00000	4,647	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			684.00000	716	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			964.00000	921	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			139.00000	147	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,619.00000	4,551	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			701.00000	733	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			930.00000	887	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			318.00000	333	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,447.00000	2,388	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			141.00000	149	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,571.00000	4,504	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			734.00000	768	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			864.00000	822	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			146.00000	154	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,476.00000	4,408	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			240.00000	252	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,120.00000	3,057	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		109.00000	117	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,088.00000	5,022	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		559.00000	585	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,289.00000	1,240	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		254.00000	267	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,983.00000	2,921	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		244.00000	257	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,074.00000	3,011	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		112.00000	120	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,041.00000	4,974	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		240.00000	252	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,120.00000	3,057	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		231.00000	243	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,211.00000	3,148	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		223.00000	235	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,303.00000	3,239	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		99.00000	106	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,278.00000	5,211	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		536.00000	561	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,365.00000	1,315	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		295.00000	309	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,625.00000	2,564	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		244.00000	257	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,074.00000	3,011	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		236.00000	248	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,165.00000	3,102	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		106.00000	114	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,136.00000	5,069	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		117.00000	126	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		4,947.00000	4,880	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		669.00000	700	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		999.00000	954	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		136.00000	145	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,666.00000	4,599	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		847.00000	885	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		676.00000	639	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		151.00000	159	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,380.00000	4,313	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		788.00000	824	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		768.00000	728	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		379.00000	398	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,059.00000	2,002	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		312.00000	327	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,491.00000	2,431	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.35	Call			144.00000	151	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,523.00000	4,456	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			343.00000	360	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,273.00000	2,214	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			284.00000	298	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,714.00000	2,652	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			129.00000	139	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,759.00000	4,693	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			395.00000	415	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,975.00000	1,919	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			379.00000	398	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,059.00000	2,002	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			148.00000	156	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,428.00000	4,361	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			770.00000	805	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			799.00000	759	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			126.00000	136	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,806.00000	4,740	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			153.00000	161	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,333.00000	4,266	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			932.00000	974	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			562.00000	528	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			420.00000	439	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,849.00000	1,793	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			161.00000	169	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,190.00000	4,124	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			955.00000	998	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			535.00000	502	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			428.00000	448	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,808.00000	1,752	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			163.00000	172	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,143.00000	4,077	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,003.00000	1,048	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			483.00000	452	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			169.00000	178	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,049.00000	3,983	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			979.00000	1,023	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			509.00000	477	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			454.00000	475	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,684.00000	1,629	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			436.00000	456	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,766.00000	1,711	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			166.00000	175	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,096.00000	4,030	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,193.00000	1,243	21.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Put			322.00000	298	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			492.00000	515	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,522.00000	1,470	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			191.00000	201	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,720.00000	3,655	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,163.00000	1,213	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			343.00000	318	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,253.00000	1,309	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			283.00000	263	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			536.00000	561	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,365.00000	1,315	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			197.00000	208	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,627.00000	3,562	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,284.00000	1,344	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			264.00000	249	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			201.00000	211	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,581.00000	3,516	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,080.00000	1,127	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			410.00000	382	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			473.00000	494	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,602.00000	1,549	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			454.00000	475	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,684.00000	1,629	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			178.00000	187	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,908.00000	3,842	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,222.00000	1,274	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			302.00000	279	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			524.00000	549	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,404.00000	1,353	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			194.00000	204	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,674.00000	3,609	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,319.00000	1,380	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			249.00000	235	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			559.00000	585	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,289.00000	1,240	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,504.00000	1,568	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			184.00000	173	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			625.00000	654	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,104.00000	1,058	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			201.00000	211	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,581.00000	3,516	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,543.00000	1,607	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			172.00000	162	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,582.00000	1,647	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			161.00000	151	21.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Call			654.00000	684	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,033.00000	988	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			208.00000	219	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,488.00000	3,423	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,621.00000	1,687	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			151.00000	142	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,321.00000	5,396	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,832.00000	3,907	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			12.00000	11	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,368.00000	2,442	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			48.00000	47	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			181.00000	191	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,861.00000	3,795	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			46.00000	51	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,726.00000	6,655	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,570.00000	5,646	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			4,079.00000	4,153	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			9.00000	7	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,607.00000	2,681	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			37.00000	35	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			53.00000	57	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,482.00000	6,412	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,784.00000	1,852	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			114.00000	107	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			734.00000	768	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			864.00000	822	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			701.00000	733	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			930.00000	887	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			584.00000	611	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,214.00000	1,166	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			227.00000	239	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,257.00000	3,193	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,881.00000	3,956	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			11.00000	11	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,897.00000	2,970	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			26.00000	25	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,954.00000	2,024	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			84.00000	78	21.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			219.00000	231	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,349.00000	3,285	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			156.00000	164	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,285.00000	4,218	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			4,030.00000	4,104	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Put		10.00000	8	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		3,042.00000	3,117	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		22.00000	21	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		2,086.00000	2,161	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		66.00000	65	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		3,092.00000	3,166	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		21.00000	21	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,133.00000	2,207	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		62.00000	62	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		4,128.00000	4,202	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		8.00000	7	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		3,141.00000	3,215	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		21.00000	20	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		2,180.00000	2,254	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	58	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,355.00000	1,417	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		235.00000	221	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.17380	9.09620		23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		0.00000	928	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		0.00000	854	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		928.00000	965	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		832.00000	792	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		947.00000	985	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		801.00000	761	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		986.00000	1,026	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		740.00000	702	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		910.00000	946	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		864.00000	822	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		856.00000	891	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		960.00000	917	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		790.00000	822	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,094.00000	1,048	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		759.00000	790	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,163.00000	1,116	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		716.00000	745	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,270.00000	1,221	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		744.00000	775	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,198.00000	1,151	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		689.00000	717	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,343.00000	1,293	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		730.00000	759	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,234.00000	1,186	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		328.00000	341	29.12	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,132.00000	3,068	29.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		874.00000	910	23.64	0.00	0	21,978.00

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	9.15	Put			928.00000	886	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			702.00000	731	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,306.00000	1,257	24.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			627.00000	652	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,531.00000	1,478	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			594.00000	617	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,647.00000	1,593	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			543.00000	565	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,847.00000	1,791	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			583.00000	606	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,687.00000	1,632	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			616.00000	640	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,569.00000	1,516	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			302.00000	314	29.47	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,356.00000	3,290	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			790.00000	822	24.18	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,094.00000	1,048	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,419.00000	1,477	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			323.00000	303	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			676.00000	703	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,380.00000	1,329	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			651.00000	677	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,455.00000	1,403	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			604.00000	628	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,608.00000	1,555	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			563.00000	585	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,766.00000	1,711	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			279.00000	290	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,583.00000	3,516	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,385.00000	1,443	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			339.00000	319	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			663.00000	690	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,417.00000	1,366	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			639.00000	664	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,493.00000	1,441	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			573.00000	595	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,727.00000	1,672	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			553.00000	575	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,807.00000	1,751	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			275.00000	285	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,629.00000	3,562	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,295.00000	1,346	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			399.00000	373	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			651.00000	677	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,455.00000	1,403	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Call			563.00000	585	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,766.00000	1,711	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			525.00000	545	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,929.00000	1,872	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			262.00000	272	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,766.00000	3,699	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,215.00000	1,263	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			469.00000	439	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			616.00000	640	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,569.00000	1,516	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			553.00000	575	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,807.00000	1,751	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			534.00000	555	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,888.00000	1,831	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			516.00000	536	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,970.00000	1,912	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			499.00000	518	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,052.00000	1,995	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			250.00000	260	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,904.00000	3,836	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,323.00000	1,375	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			377.00000	352	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			663.00000	690	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,417.00000	1,366	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			266.00000	277	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,720.00000	3,653	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,595.00000	1,657	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			249.00000	233	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			774.00000	806	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,128.00000	1,082	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			639.00000	664	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,493.00000	1,441	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,632.00000	1,694	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			236.00000	221	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			676.00000	703	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,380.00000	1,329	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			297.00000	309	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,401.00000	3,335	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,669.00000	1,732	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			223.00000	209	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			806.00000	839	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,060.00000	1,015	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			774.00000	806	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,128.00000	1,082	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			293.00000	304	29.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,446.00000	3,380	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,707.00000	1,771	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		211.00000	197	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		822.00000	856	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,026.00000	982	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		5,347.00000	5,424	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,864.00000	3,941	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		18.00000	17	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		2,421.00000	2,494	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		75.00000	70	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		1,268.00000	1,318	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		422.00000	394	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		406.00000	422	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,560.00000	2,498	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		147.00000	153	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,300.00000	5,230	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		77.00000	80	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		6,730.00000	6,657	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,596.00000	5,674	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		4,109.00000	4,186	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		13.00000	12	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,651.00000	2,725	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		55.00000	51	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		441.00000	459	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,345.00000	2,285	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		270.00000	281	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,674.00000	3,607	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		163.00000	171	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,067.00000	4,997	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		85.00000	90	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,489.00000	6,416	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,902.00000	1,969	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		156.00000	145	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		839.00000	873	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		993.00000	949	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		744.00000	775	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,198.00000	1,151	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		334.00000	347	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,088.00000	3,023	29.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,914.00000	3,991	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		17.00000	17	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,933.00000	3,008	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		36.00000	34	22.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.20	Call			2,025.00000	2,093	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			129.00000	119	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			413.00000	429	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,517.00000	2,455	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			218.00000	226	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,322.00000	4,252	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			3,126.00000	3,202	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			30.00000	29	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,196.00000	2,268	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			100.00000	94	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			317.00000	330	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,221.00000	3,156	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			231.00000	240	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,135.00000	4,067	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			393.00000	409	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,647.00000	2,585	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			284.00000	295	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,537.00000	3,471	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			208.00000	216	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,462.00000	4,392	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			4,158.00000	4,235	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			12.00000	11	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			3,175.00000	3,252	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			29.00000	28	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			2,241.00000	2,313	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			95.00000	89	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,453.00000	1,512	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			307.00000	288	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			381.00000	396	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			2,735.00000	2,672	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			202.00000	210	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,556.00000	4,486	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			0.00000	4,088	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			0.00000	15	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			0.00000	3,104	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			0.00000	31	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			0.00000	2,179	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			0.00000	106	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			0.00000	1,409	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			0.00000	335	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			0.00000	527	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			0.00000	1,953	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			0.00000	377	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			0.00000	2,804	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			0.00000	201	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.60	Put		0.00000	4,627	31.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.08030	12.97020		21.62	3,348,556.80	256	19,353.00
£ / R On 12/06/2009 Currency Future	12.95	Call		325.00000	377	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		304.00000	247	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		398.00000	462	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		228.00000	181	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		426.00000	493	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		205.00000	163	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		456.00000	526	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		185.00000	146	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		554.00000	634	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		134.00000	104	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		487.00000	561	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		167.00000	131	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		372.00000	432	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		251.00000	202	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		265.00000	308	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		395.00000	328	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		232.00000	270	22.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		462.00000	389	22.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		180.00000	207	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		609.00000	527	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		191.00000	221	22.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		571.00000	491	22.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		169.00000	194	23.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		649.00000	564	23.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		84.00000	104	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		1,014.00000	924	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		140.00000	160	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		770.00000	680	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		132.00000	150	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		812.00000	720	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		121.00000	141	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		851.00000	761	24.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		92.00000	114	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		972.00000	884	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		63.00000	79	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,143.00000	1,049	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		77.00000	95	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		1,056.00000	965	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		84.00000	104	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		1,014.00000	924	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		70.00000	87	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		1,099.00000	1,007	25.21	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 12/06/2009 Currency Future	14.15	Call			52.00000	65	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,232.00000	1,135	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			47.00000	59	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,277.00000	1,179	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			42.00000	54	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,322.00000	1,223	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			38.00000	49	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,368.00000	1,268	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			57.00000	72	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,187.00000	1,092	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			18.00000	23	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,697.00000	1,593	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			10.00000	13	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,940.00000	1,833	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3.00000	4	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,432.00000	2,323	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			6.00000	8	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,136.00000	2,028	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			8.00000	10	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,037.00000	1,930	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			7.00000	9	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,086.00000	1,979	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			10.00000	13	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,940.00000	1,833	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			31.00000	40	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,461.00000	1,359	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			22.00000	29	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,602.00000	1,498	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			16.00000	21	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,745.00000	1,640	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	16	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,842.00000	1,736	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			11.00000	15	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,891.00000	1,784	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			9.00000	12	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,988.00000	1,881	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			18.00000	23	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,697.00000	1,593	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			14.00000	18	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,794.00000	1,688	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			20.00000	26	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,650.00000	1,546	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			20.00000	26	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,650.00000	1,546	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			25.00000	32	25.21	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 12/06/2009 Currency Future	14.50	Put		1,555.00000	1,452	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		34.00000	44	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,414.00000	1,314	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		28.00000	36	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		1,507.00000	1,405	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		3.00000	4	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		2,383.00000	2,274	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		5.00000	7	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		2,185.00000	2,077	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		3.00000	4	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		2,383.00000	2,274	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		7.00000	9	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		2,086.00000	1,979	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		2.00000	3	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		2,482.00000	2,373	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		4.00000	5	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		2,284.00000	2,175	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		52.00000	65	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		1,232.00000	1,135	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		11.00000	15	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,891.00000	1,784	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		5.00000	6	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		2,234.00000	2,126	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		2.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,582.00000	2,472	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,930.00000	2,821	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		3,180.00000	3,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,881.00000	2,771	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,681.00000	2,572	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		1.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		2,731.00000	2,621	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		2.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,631.00000	2,522	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		2,781.00000	2,671	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		2.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,631.00000	2,522	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		3,380.00000	3,270	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		0.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		3,030.00000	2,920	25.21	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 12/06/2009 Currency Future	16.10	Call			0.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,130.00000	3,020	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,530.00000	3,420	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,230.00000	3,120	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,430.00000	3,320	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,630.00000	3,520	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,730.00000	3,620	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,780.00000	3,670	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,480.00000	3,370	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,280.00000	3,170	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,830.00000	3,720	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,180.00000	4,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,080.00000	3,970	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,530.00000	4,420	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,830.00000	4,720	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,430.00000	5,320	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,030.00000	5,920	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,180.00000	6,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,830.00000	5,720	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,380.00000	5,270	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,280.00000	5,170	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,780.00000	5,670	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,280.00000	4,170	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	25.21	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 12/06/2009 Currency Future	16.30	Put			3,330.00000	3,220	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,831.00000	2,721	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			6.00000	8	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,136.00000	2,028	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	5	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,333.00000	2,225	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3.00000	4	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,432.00000	2,323	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			2.00000	3	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,532.00000	2,423	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	16	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,842.00000	1,736	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	5	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,333.00000	2,225	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			5.00000	7	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,185.00000	2,077	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,582.00000	2,472	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,831.00000	2,721	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,930.00000	2,821	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	2	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,681.00000	2,572	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,230.00000	3,120	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,930.00000	2,821	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,130.00000	3,020	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,980.00000	2,871	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,080.00000	2,970	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,430.00000	3,320	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,030.00000	2,920	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,330.00000	3,220	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,630.00000	3,520	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,830.00000	3,720	25.21	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 12/06/2009 Currency Future	16.70	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,730.00000	3,620	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,930.00000	3,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,030.00000	3,920	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,930.00000	3,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,130.00000	4,020	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,580.00000	3,470	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,680.00000	3,570	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,880.00000	3,770	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,980.00000	3,870	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,180.00000	3,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,380.00000	3,270	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,880.00000	3,770	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,380.00000	4,270	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,480.00000	4,370	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,580.00000	4,470	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,680.00000	4,570	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,480.00000	5,370	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,580.00000	5,470	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,680.00000	5,570	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,880.00000	5,770	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,980.00000	5,870	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,080.00000	5,970	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	25.21	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 12/06/2009 Currency Future	17.85	Put			4,880.00000	4,770	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,980.00000	4,870	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,080.00000	4,970	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,180.00000	5,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,980.00000	4,870	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,180.00000	5,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,480.00000	5,370	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,680.00000	5,570	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,530.00000	5,420	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,630.00000	5,520	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,730.00000	5,620	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,930.00000	5,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,130.00000	6,020	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,230.00000	6,120	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,880.00000	5,770	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,080.00000	5,970	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,280.00000	6,170	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,380.00000	6,270	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,480.00000	6,370	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,580.00000	6,470	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,930.00000	5,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,330.00000	6,220	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,430.00000	6,320	25.21	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 12/06/2009 Currency Future	17.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,430.00000	4,320	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,630.00000	4,520	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,730.00000	4,620	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,930.00000	4,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,030.00000	4,920	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,130.00000	5,020	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,230.00000	5,120	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,130.00000	4,020	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,230.00000	4,120	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,330.00000	4,220	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,430.00000	4,320	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,930.00000	4,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,680.00000	3,570	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,180.00000	4,070	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,080.00000	3,970	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,380.00000	4,270	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,580.00000	4,470	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,480.00000	3,370	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	1	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,881.00000	2,771	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			22.00000	29	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,602.00000	1,498	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			111.00000	132	24.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			890.00000	802	24.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			63.00000	79	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,143.00000	1,049	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			101.00000	124	25.21	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 12/06/2009 Currency Future	13.80	Put			931.00000	844	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			31.00000	40	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,461.00000	1,359	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			158.00000	182	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			688.00000	602	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			101.00000	124	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			931.00000	844	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			92.00000	114	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			972.00000	884	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			34.00000	44	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,414.00000	1,314	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			38.00000	49	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,368.00000	1,268	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			149.00000	171	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			729.00000	640	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			132.00000	150	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			812.00000	720	24.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			149.00000	171	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			729.00000	640	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			204.00000	236	22.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			534.00000	456	22.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			180.00000	207	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			609.00000	527	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			218.00000	252	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			497.00000	422	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,070.00000	5,180	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,570.00000	3,680	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,071.00000	2,180	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			665.00000	752	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			95.00000	71	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,430.00000	5,320	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,930.00000	6,820	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,520.00000	5,630	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,020.00000	4,130	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,520.00000	2,630	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,047.00000	1,149	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			27.00000	19	20.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	7.20	Call		5,770.00000	5,880	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,270.00000	4,380	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,770.00000	2,880	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,282.00000	1,388	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		11.00000	7	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		347.00000	404	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		277.00000	223	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		304.00000	353	21.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		333.00000	272	21.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		627.00000	711	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		107.00000	81	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		284.00000	330	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		364.00000	300	21.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		248.00000	288	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		428.00000	358	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		744.00000	835	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		74.00000	55	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		665.00000	752	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		95.00000	71	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		590.00000	672	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		120.00000	92	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		520.00000	597	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		150.00000	117	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		347.00000	404	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		277.00000	223	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		785.00000	878	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		65.00000	47	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		704.00000	793	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		84.00000	63	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		520.00000	597	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		150.00000	117	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		265.00000	308	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		395.00000	328	21.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		0.00000	561	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		0.00000	131	20.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	288	21.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		0.00000	358	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.29130	13.18300		21.46	0.00	0	3,519.00
£ / R On 14/09/2009 Currency Future	13.20	Call		649.00000	698	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		666.00000	606	21.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		670.00000	718	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		637.00000	577	21.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.00	Call			733.00000	786	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			550.00000	495	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			755.00000	811	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			522.00000	470	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			779.00000	836	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			496.00000	445	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			858.00000	925	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			425.00000	384	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			803.00000	865	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			470.00000	424	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			711.00000	763	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			578.00000	521	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			611.00000	656	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			728.00000	665	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			575.00000	617	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			792.00000	726	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			511.00000	548	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			928.00000	856	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			526.00000	564	22.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			893.00000	823	22.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			496.00000	532	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			963.00000	890	22.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			369.00000	403	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,286.00000	1,212	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			455.00000	487	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,072.00000	996	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			430.00000	460	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,147.00000	1,069	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			442.00000	474	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,109.00000	1,032	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			430.00000	460	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,147.00000	1,069	23.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			383.00000	419	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,250.00000	1,178	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			328.00000	359	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,395.00000	1,318	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			341.00000	373	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,358.00000	1,282	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			369.00000	403	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,286.00000	1,212	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			302.00000	332	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,469.00000	1,391	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			279.00000	307	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,546.00000	1,465	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			268.00000	294	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.50	Put		1,585.00000	1,503	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		315.00000	345	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,432.00000	1,354	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		199.00000	220	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,866.00000	1,779	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		160.00000	177	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,077.00000	1,986	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		101.00000	113	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,518.00000	2,421	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		127.00000	142	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,294.00000	2,201	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		139.00000	155	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		2,206.00000	2,114	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		153.00000	170	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		2,120.00000	2,028	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		199.00000	220	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,866.00000	1,779	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		246.00000	271	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,663.00000	1,580	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		217.00000	240	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,784.00000	1,698	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		160.00000	177	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		2,077.00000	1,986	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		174.00000	194	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,991.00000	1,902	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		190.00000	211	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,907.00000	1,820	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		167.00000	185	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,034.00000	1,944	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		182.00000	202	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,949.00000	1,861	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		208.00000	230	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,825.00000	1,738	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		190.00000	211	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,907.00000	1,820	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		133.00000	148	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,250.00000	2,157	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		146.00000	162	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,163.00000	2,071	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		226.00000	250	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,743.00000	1,659	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		127.00000	142	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,294.00000	2,201	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		101.00000	113	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,518.00000	2,421	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.45	Call		116.00000	129	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,383.00000	2,288	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		96.00000	108	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,563.00000	2,466	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		91.00000	103	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,608.00000	2,511	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		111.00000	124	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,428.00000	2,332	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		290.00000	319	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,507.00000	1,428	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		83.00000	93	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,700.00000	2,602	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		236.00000	260	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,703.00000	1,619	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		208.00000	230	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,825.00000	1,738	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		121.00000	136	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,338.00000	2,244	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		315.00000	345	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,432.00000	1,354	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		398.00000	435	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,215.00000	1,144	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		414.00000	447	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,181.00000	1,106	23.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		355.00000	388	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,322.00000	1,247	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		257.00000	283	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,624.00000	1,541	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		133.00000	148	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,250.00000	2,157	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		75.00000	85	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,792.00000	2,693	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		121.00000	136	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,338.00000	2,244	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		83.00000	93	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,700.00000	2,602	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		75.00000	85	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,792.00000	2,693	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		68.00000	77	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,885.00000	2,786	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		62.00000	70	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,979.00000	2,878	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		167.00000	185	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		2,034.00000	1,944	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		105.00000	118	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.55	Put			2,472.00000	2,377	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			87.00000	98	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,654.00000	2,557	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			105.00000	118	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,472.00000	2,377	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			79.00000	89	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,746.00000	2,648	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			72.00000	81	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,839.00000	2,739	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			65.00000	73	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,932.00000	2,832	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			290.00000	319	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,507.00000	1,428	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			50.00000	57	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,167.00000	3,066	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			355.00000	388	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,322.00000	1,247	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			236.00000	260	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,703.00000	1,619	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			153.00000	170	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,120.00000	2,028	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			246.00000	271	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,663.00000	1,580	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			468.00000	502	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,035.00000	960	22.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			442.00000	474	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,109.00000	1,032	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			383.00000	419	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,250.00000	1,178	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			257.00000	283	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,624.00000	1,541	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			455.00000	487	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,072.00000	996	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			482.00000	516	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			999.00000	925	22.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			302.00000	332	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,469.00000	1,391	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			541.00000	581	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			858.00000	790	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			511.00000	548	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			928.00000	856	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			558.00000	599	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			825.00000	758	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,083.00000	5,191	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.60	Call			3,585.00000	3,693	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	1	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,131.00000	2,232	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			48.00000	41	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			948.00000	1,020	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			365.00000	329	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			22.00000	25	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,939.00000	3,833	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			4.00000	4	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,421.00000	5,313	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,918.00000	6,809	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,533.00000	5,641	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,033.00000	4,142	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,554.00000	2,659	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			21.00000	17	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,255.00000	1,338	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			222.00000	196	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			35.00000	40	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,502.00000	3,399	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			7.00000	8	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,974.00000	4,866	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,468.00000	6,360	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,783.00000	5,891	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,283.00000	4,391	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,795.00000	2,901	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			12.00000	10	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,445.00000	1,533	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			162.00000	142	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			46.00000	52	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,263.00000	3,160	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			9.00000	10	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,726.00000	4,619	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	2	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,218.00000	6,110	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			691.00000	740	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			608.00000	549	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			918.00000	988	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			385.00000	347	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			630.00000	677	21.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.25	Put		697.00000	635	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		592.00000	636	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		759.00000	695	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,012.00000	1,087	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		329.00000	295	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		887.00000	956	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		404.00000	365	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		829.00000	895	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		446.00000	404	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		691.00000	740	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		608.00000	549	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,045.00000	1,121	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		312.00000	280	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		980.00000	1,053	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		347.00000	312	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		803.00000	865	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		470.00000	424	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		0.00000	836	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		0.00000	445	20.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		0.00000	617	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		0.00000	726	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.49490	13.38620		21.55	0.00	0	1,451.00
£ / R On 14/12/2009 Currency Future	13.40	Call		875.00000	925	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		888.00000	830	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		894.00000	945	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		858.00000	800	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		955.00000	1,007	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		769.00000	712	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		976.00000	1,029	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		739.00000	684	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		997.00000	1,052	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		710.00000	657	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,068.00000	1,135	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		632.00000	590	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,041.00000	1,107	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		654.00000	612	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		837.00000	885	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		950.00000	890	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		801.00000	847	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,015.00000	952	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		735.00000	777	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,148.00000	1,082	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		767.00000	811	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,081.00000	1,016	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		715.00000	760	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put			1,179.00000	1,115	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			556.00000	598	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,470.00000	1,403	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			659.00000	705	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,272.00000	1,210	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			641.00000	686	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,304.00000	1,241	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			641.00000	686	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,304.00000	1,241	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			623.00000	668	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,337.00000	1,273	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			572.00000	615	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,436.00000	1,370	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			510.00000	549	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,574.00000	1,504	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			541.00000	581	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,504.00000	1,436	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			525.00000	565	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,539.00000	1,470	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			495.00000	534	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,609.00000	1,539	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			390.00000	422	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,904.00000	1,827	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			402.00000	435	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,866.00000	1,790	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			467.00000	504	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,681.00000	1,609	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			440.00000	475	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,754.00000	1,680	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			414.00000	448	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,828.00000	1,753	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			367.00000	397	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,981.00000	1,902	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			345.00000	374	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,058.00000	1,979	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			324.00000	351	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,138.00000	2,056	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			250.00000	273	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,464.00000	2,378	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			623.00000	668	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,337.00000	1,273	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			589.00000	632	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,403.00000	1,337	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			696.00000	744	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,210.00000	1,149	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Call			467.00000	504	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,681.00000	1,609	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			606.00000	650	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,370.00000	1,305	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			481.00000	518	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,645.00000	1,573	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			453.00000	489	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,717.00000	1,644	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			427.00000	461	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,791.00000	1,716	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			334.00000	362	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,098.00000	2,017	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			715.00000	760	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,179.00000	1,115	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			677.00000	725	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,241.00000	1,180	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			606.00000	650	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,370.00000	1,305	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			481.00000	518	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,645.00000	1,573	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			378.00000	409	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,942.00000	1,864	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			453.00000	489	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,717.00000	1,644	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			356.00000	385	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,019.00000	1,940	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			696.00000	744	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,210.00000	1,149	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			525.00000	565	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,539.00000	1,470	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			390.00000	422	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,904.00000	1,827	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			784.00000	829	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,047.00000	984	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			750.00000	793	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,114.00000	1,049	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			541.00000	581	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,504.00000	1,436	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,087.00000	5,195	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,603.00000	3,710	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			17.00000	15	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,228.00000	2,323	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			142.00000	129	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,153.00000	1,223	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.80	Put			567.00000	528	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			220.00000	240	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,633.00000	2,545	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			76.00000	85	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,990.00000	3,890	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			24.00000	27	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,438.00000	5,332	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			7.00000	8	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,921.00000	6,813	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,536.00000	5,645	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,043.00000	4,151	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	6	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,618.00000	2,719	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			82.00000	74	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,433.00000	1,512	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			397.00000	368	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			294.00000	320	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,258.00000	2,175	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			106.00000	117	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,570.00000	3,472	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			34.00000	38	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,998.00000	4,894	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			10.00000	12	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,474.00000	6,367	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,786.00000	5,895	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,290.00000	4,399	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	4	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,845.00000	2,947	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			59.00000	52	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,606.00000	1,689	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			320.00000	294	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			127.00000	140	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,341.00000	3,245	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			42.00000	47	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,755.00000	4,652	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			12.00000	14	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,226.00000	6,119	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			915.00000	966	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			828.00000	771	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			875.00000	925	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			888.00000	830	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,096.00000	1,164	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			610.00000	569	20.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.60	Call			801.00000	847	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,015.00000	952	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,273.00000	1,347	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			487.00000	452	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,212.00000	1,284	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			526.00000	489	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,096.00000	1,164	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			610.00000	569	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,182.00000	1,253	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			546.00000	508	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,124.00000	1,193	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			588.00000	548	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,018.00000	1,079	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			682.00000	634	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			935.00000	987	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			799.00000	742	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			855.00000	905	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			919.00000	860	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			818.00000	866	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			982.00000	921	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.49360		0.00000		21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			0.00000	1,040	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			0.00000	1,046	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.88750		13.77240		21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,241.00000	1,293	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,219.00000	1,155	21.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,337.00000	1,393	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,065.00000	1,006	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,358.00000	1,414	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,035.00000	977	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,443.00000	1,503	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			920.00000	865	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,399.00000	1,458	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			977.00000	920	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,222.00000	1,274	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,250.00000	1,186	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,186.00000	1,237	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,313.00000	1,250	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,117.00000	1,165	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,444.00000	1,378	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,151.00000	1,200	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,378.00000	1,313	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,100.00000	1,148	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,478.00000	1,410	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			965.00000	1,006	22.57	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 14/06/2010 Currency Future	14.60	Put		1,792.00000	1,719	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,037.00000	1,082	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,615.00000	1,545	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,378.00000	1,436	20.79	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,006.00000	948	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		456.00000	476	26.38	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,183.00000	4,088	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,168.00000	1,219	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,346.00000	1,281	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,930.00000	2,012	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		508.00000	475	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,632.00000	1,702	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		710.00000	665	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,204.00000	1,255	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,282.00000	1,218	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		783.00000	817	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,361.00000	2,279	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		608.00000	634	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,185.00000	3,096	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		473.00000	494	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,051.00000	3,956	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		367.00000	387	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,944.00000	4,849	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,963.00000	2,045	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		490.00000	458	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,658.00000	1,731	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		685.00000	644	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,421.00000	1,480	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		949.00000	893	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,053.00000	1,098	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,580.00000	1,511	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		794.00000	828	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,322.00000	2,240	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		616.00000	641	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,143.00000	3,054	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		479.00000	500	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,007.00000	3,912	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		373.00000	391	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,901.00000	4,804	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,188.00000	5,301	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		16.00000	13	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,763.00000	3,871	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		91.00000	84	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,462.00000	2,558	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		289.00000	271	19.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.10	Call			1,511.00000	1,573	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			838.00000	786	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			647.00000	674	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,974.00000	2,886	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			444.00000	464	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,272.00000	4,177	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			284.00000	301	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,611.00000	5,514	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			168.00000	179	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,995.00000	6,892	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,630.00000	5,744	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			8.00000	6	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,184.00000	4,291	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			62.00000	54	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,827.00000	2,928	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			204.00000	190	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,743.00000	1,822	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			621.00000	584	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			724.00000	755	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,602.00000	2,517	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			497.00000	518	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,875.00000	3,781	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			331.00000	351	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,209.00000	5,114	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			197.00000	210	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,574.00000	6,472	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,877.00000	5,992	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			5.00000	4	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,419.00000	4,527	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			46.00000	40	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,038.00000	3,142	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			166.00000	154	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,898.00000	1,980	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			526.00000	492	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			773.00000	806	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,401.00000	2,318	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			529.00000	551	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,656.00000	3,564	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			361.00000	382	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,988.00000	4,895	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			215.00000	229	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,342.00000	6,241	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,324.00000	4,432	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			52.00000	45	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,395.00000	3,502	20.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.50	Put		122.00000	115	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,541.00000	2,638	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		268.00000	251	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,835.00000	1,915	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		562.00000	528	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,186.00000	1,237	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,313.00000	1,250	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		993.00000	1,036	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,721.00000	1,648	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		753.00000	785	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,481.00000	2,397	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		585.00000	610	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,312.00000	3,223	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,486.00000	3,594	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		114.00000	106	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,621.00000	2,720	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		249.00000	232	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,022.00000	1,066	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,650.00000	1,579	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		600.00000	626	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,227.00000	3,139	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		467.00000	488	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,095.00000	4,001	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,466.00000	4,575	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		43.00000	37	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,532.00000	3,640	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		109.00000	102	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,662.00000	2,761	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		239.00000	223	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		450.00000	470	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,228.00000	4,132	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		924.00000	964	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,902.00000	1,827	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		706.00000	735	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,683.00000	2,598	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		549.00000	572	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,526.00000	3,435	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		428.00000	447	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,406.00000	4,310	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		862.00000	899	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,089.00000	2,011	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		663.00000	690	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,891.00000	2,803	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		516.00000	538	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,743.00000	3,650	25.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.00	Call		403.00000	420	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,630.00000	4,533	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		0.00000	4,198	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		0.00000	60	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		0.00000	3,276	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		0.00000	138	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		0.00000	2,440	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		0.00000	302	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		0.00000	1,761	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		0.00000	624	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		0.00000	839	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		0.00000	2,202	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		0.00000	649	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		0.00000	3,012	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		0.00000	506	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		0.00000	3,868	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		0.00000	396	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		0.00000	4,758	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.73160	11.64200		20.40	1,525,108.00	130	23,918.00
€ / R On 12/06/2009 Currency Future	11.65	Call		275.00000	304	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		283.00000	222	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		296.00000	329	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		254.00000	197	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		319.00000	356	19.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		227.00000	174	19.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		432.00000	485	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		140.00000	103	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		466.00000	521	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		124.00000	90	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		538.00000	599	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		96.00000	67	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		401.00000	450	19.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		159.00000	118	19.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		372.00000	416	19.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		180.00000	135	19.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		220.00000	241	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		378.00000	309	20.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		205.00000	223	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		413.00000	342	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		205.00000	223	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		413.00000	342	21.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		178.00000	192	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		486.00000	411	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		105.00000	118	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.25	Put		713.00000	636	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		141.00000	155	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		599.00000	523	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		141.00000	155	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		599.00000	523	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		94.00000	106	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		752.00000	674	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		116.00000	130	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		674.00000	599	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		85.00000	95	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		793.00000	714	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		76.00000	86	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		834.00000	754	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		68.00000	77	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		876.00000	795	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		48.00000	54	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,006.00000	923	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		30.00000	33	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,188.00000	1,101	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		18.00000	19	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,376.00000	1,288	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		20.00000	22	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,328.00000	1,241	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		8.00000	8	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,666.00000	1,577	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		7.00000	7	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,715.00000	1,625	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		9.00000	10	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,617.00000	1,528	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		10.00000	11	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,568.00000	1,479	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		12.00000	13	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,520.00000	1,431	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		12.00000	13	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,520.00000	1,431	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		15.00000	17	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,423.00000	1,335	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		4.00000	4	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,862.00000	1,773	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		3.00000	3	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,011.00000	1,921	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		2.00000	2	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,060.00000	1,971	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		6.00000	6	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,764.00000	1,674	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.35	Call			7.00000	7	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,715.00000	1,625	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			15.00000	17	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,423.00000	1,335	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			26.00000	29	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,234.00000	1,147	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			13.00000	15	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,471.00000	1,383	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			23.00000	25	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,281.00000	1,194	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			5.00000	5	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,813.00000	1,724	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			3.00000	3	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,011.00000	1,921	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			2.00000	2	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,060.00000	1,971	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2.00000	2	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,160.00000	2,070	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,259.00000	2,170	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			3.00000	3	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,961.00000	1,872	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			8.00000	8	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,666.00000	1,577	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			4.00000	4	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,912.00000	1,822	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,309.00000	2,219	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,359.00000	2,269	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,459.00000	2,369	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,008.00000	2,918	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,058.00000	2,968	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,708.00000	2,619	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,508.00000	2,419	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,209.00000	2,120	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			3.00000	3	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,961.00000	1,872	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			4.00000	4	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.55	Put		1,912.00000	1,822	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		2.00000	2	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,160.00000	2,070	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		6.00000	6	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,764.00000	1,674	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,459.00000	2,369	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		2,858.00000	2,769	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,258.00000	3,168	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,558.00000	3,468	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,658.00000	2,569	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,558.00000	2,469	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		23.00000	25	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,281.00000	1,194	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		34.00000	38	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,142.00000	1,056	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		94.00000	106	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		752.00000	674	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		85.00000	95	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		793.00000	714	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		54.00000	61	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		962.00000	879	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		61.00000	68	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		919.00000	837	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		43.00000	48	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,051.00000	966	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		155.00000	166	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		563.00000	484	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		128.00000	144	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		636.00000	562	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		255.00000	281	20.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		313.00000	250	20.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		191.00000	207	21.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		449.00000	375	21.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		166.00000	179	22.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		524.00000	447	22.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		237.00000	260	20.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		345.00000	279	20.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		54.00000	61	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		962.00000	879	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.70	Call			38.00000	43	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,096.00000	1,011	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			155.00000	166	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			563.00000	484	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			128.00000	144	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			636.00000	562	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			275.00000	304	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			283.00000	222	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			43.00000	48	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,051.00000	966	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			26.00000	29	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,234.00000	1,147	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			48.00000	54	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,006.00000	923	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			76.00000	86	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			834.00000	754	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			30.00000	33	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,188.00000	1,101	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2.00000	2	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,110.00000	2,020	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,259.00000	2,170	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,608.00000	2,519	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,808.00000	2,719	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,908.00000	2,819	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,108.00000	3,018	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,208.00000	3,118	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,308.00000	3,218	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,408.00000	3,318	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,758.00000	2,669	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,958.00000	2,868	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,658.00000	2,569	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,758.00000	2,669	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Put			2,958.00000	2,868	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,158.00000	3,068	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,358.00000	3,268	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,458.00000	3,368	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,658.00000	3,568	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,758.00000	3,668	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,858.00000	3,768	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,958.00000	3,868	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,158.00000	3,068	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,258.00000	3,168	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,658.00000	3,568	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,409.00000	2,319	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			13.00000	15	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,471.00000	1,383	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	1	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,409.00000	2,319	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,508.00000	2,419	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,558.00000	2,469	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,392.00000	5,482	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,892.00000	3,982	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,392.00000	2,482	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			915.00000	995	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			23.00000	14	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,608.00000	3,518	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,108.00000	5,018	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,608.00000	6,518	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	5.90	Call		5,742.00000	5,832	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		4,242.00000	4,332	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,742.00000	2,832	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		1,248.00000	1,334	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		6.00000	3	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		4,758.00000	4,668	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,258.00000	6,168	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,842.00000	5,932	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,342.00000	4,432	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,842.00000	2,932	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,345.00000	1,433	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		3.00000	2	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,658.00000	4,568	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,158.00000	6,068	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		345.00000	385	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		203.00000	153	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		296.00000	329	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		254.00000	197	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		654.00000	723	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		62.00000	42	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		575.00000	639	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		83.00000	58	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		501.00000	559	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		109.00000	78	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		696.00000	767	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		54.00000	35	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		614.00000	681	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		72.00000	49	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		781.00000	856	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		39.00000	24	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		614.00000	681	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		72.00000	49	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		575.00000	639	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		83.00000	58	19.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		432.00000	485	19.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.35	Put		140.00000	103	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.91710	11.82900		20.68	11,917.10	1	4,614.00
€ / R On 14/09/2009 Currency Future	11.85	Call		569.00000	599	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		590.00000	531	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		588.00000	619	20.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		559.00000	502	20.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		629.00000	662	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		500.00000	445	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		721.00000	762	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		392.00000	345	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		804.00000	856	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		325.00000	289	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		696.00000	735	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		417.00000	368	19.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		650.00000	686	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		471.00000	418	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		514.00000	540	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		685.00000	623	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		531.00000	559	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		652.00000	592	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		497.00000	522	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		718.00000	655	21.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		481.00000	505	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		752.00000	688	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		379.00000	406	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		950.00000	889	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		414.00000	443	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		885.00000	826	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		432.00000	458	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		853.00000	791	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		363.00000	389	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		984.00000	922	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		347.00000	372	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,018.00000	955	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		317.00000	340	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,088.00000	1,023	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		303.00000	325	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,124.00000	1,058	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		263.00000	283	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,234.00000	1,166	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		217.00000	234	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,388.00000	1,316	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		178.00000	191	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,549.00000	1,474	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		187.00000	201	21.97	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 14/09/2009 Currency Future	13.15	Put		1,508.00000	1,434	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		187.00000	201	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,508.00000	1,434	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		130.00000	140	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,801.00000	1,723	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		123.00000	133	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,844.00000	1,766	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		137.00000	148	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,758.00000	1,681	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		145.00000	156	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,716.00000	1,639	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		152.00000	164	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,673.00000	1,597	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		152.00000	164	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,673.00000	1,597	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		169.00000	182	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,590.00000	1,515	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		105.00000	113	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,976.00000	1,896	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		89.00000	96	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,110.00000	2,029	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		84.00000	91	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,155.00000	2,074	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		117.00000	126	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,888.00000	1,809	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		160.00000	173	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,631.00000	1,556	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		160.00000	173	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,631.00000	1,556	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		145.00000	156	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,716.00000	1,639	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		207.00000	222	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,428.00000	1,355	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		99.00000	107	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,020.00000	1,940	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		111.00000	120	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,932.00000	1,852	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		84.00000	91	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,155.00000	2,074	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		79.00000	86	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,200.00000	2,119	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		75.00000	81	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,246.00000	2,164	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		67.00000	72	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,338.00000	2,255	21.97	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 14/09/2009 Currency Future	13.80	Call		94.00000	101	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,065.00000	1,984	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		196.00000	212	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,467.00000	1,395	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		59.00000	64	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,430.00000	2,347	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		27.00000	29	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,048.00000	2,962	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		94.00000	101	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,065.00000	1,984	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		67.00000	72	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,338.00000	2,255	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		53.00000	57	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,524.00000	2,440	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		47.00000	51	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,618.00000	2,534	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		42.00000	45	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,713.00000	2,628	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		37.00000	40	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,808.00000	2,723	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		117.00000	126	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,888.00000	1,809	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		53.00000	57	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,524.00000	2,440	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		47.00000	51	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,618.00000	2,534	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		289.00000	311	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,160.00000	1,093	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		263.00000	283	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,234.00000	1,166	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		239.00000	257	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,310.00000	1,240	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		123.00000	133	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,844.00000	1,766	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		71.00000	76	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,292.00000	2,209	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		63.00000	68	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,384.00000	2,301	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		56.00000	61	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,477.00000	2,394	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		196.00000	212	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,467.00000	1,395	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		239.00000	257	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,310.00000	1,240	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		251.00000	270	21.97	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 14/09/2009 Currency Future	12.85	Put		1,272.00000	1,203	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		228.00000	245	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,349.00000	1,278	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		89.00000	96	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,110.00000	2,029	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		207.00000	222	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,428.00000	1,355	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		111.00000	120	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,932.00000	1,852	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		276.00000	296	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,197.00000	1,129	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		317.00000	340	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,088.00000	1,023	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		396.00000	424	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		917.00000	857	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		332.00000	356	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,053.00000	989	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		466.00000	489	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		787.00000	722	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		396.00000	424	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		917.00000	857	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		251.00000	270	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,272.00000	1,203	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		481.00000	505	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		752.00000	688	21.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		451.00000	473	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		822.00000	756	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		466.00000	489	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		787.00000	722	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		303.00000	325	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,124.00000	1,058	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		550.00000	579	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		621.00000	562	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,429.00000	5,517	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,929.00000	4,017	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,439.00000	2,525	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		10.00000	8	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,111.00000	1,175	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		182.00000	158	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		13.00000	14	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,584.00000	3,497	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		2.00000	2	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,073.00000	4,985	21.97	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 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,571.00000	6,483	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,729.00000	5,817	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,229.00000	4,317	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,734.00000	2,820	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			5.00000	3	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,345.00000	1,416	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			116.00000	99	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			20.00000	21	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,291.00000	3,204	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			2.00000	3	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,773.00000	4,686	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,271.00000	6,183	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,879.00000	5,967	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,379.00000	4,467	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,882.00000	2,969	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			3.00000	2	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,470.00000	1,543	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			91.00000	76	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			24.00000	26	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,145.00000	3,059	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			3.00000	3	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,624.00000	4,536	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,121.00000	6,033	21.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			673.00000	710	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			444.00000	393	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			868.00000	922	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			289.00000	255	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			747.00000	792	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			368.00000	325	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			608.00000	640	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			529.00000	473	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			968.00000	1,026	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			239.00000	209	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			900.00000	956	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			271.00000	239	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			835.00000	888	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			306.00000	271	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			774.00000	824	19.46	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 14/09/2009 Currency Future	11.40	Put		345.00000	307	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		774.00000	824	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		345.00000	307	19.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		550.00000	579	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		621.00000	562	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		0.00000	710	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		0.00000	393	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.09390	12.00700		20.98	27,041,960.40	2,236	548.00
€ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	811	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		0.00000	718	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		798.00000	832	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		741.00000	688	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		819.00000	854	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		712.00000	660	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		906.00000	945	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		599.00000	552	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		930.00000	970	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		573.00000	526	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		979.00000	1,020	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		522.00000	477	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		861.00000	898	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		654.00000	605	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		724.00000	753	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		867.00000	809	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		741.00000	771	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		834.00000	777	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		707.00000	735	21.23	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		900.00000	841	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		690.00000	718	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		933.00000	874	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		600.00000	624	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,143.00000	1,080	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		629.00000	653	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,072.00000	1,009	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		643.00000	669	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,036.00000	975	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		574.00000	596	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,217.00000	1,152	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		561.00000	582	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,254.00000	1,188	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		253.00000	261	26.69	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,846.00000	2,768	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		549.00000	569	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,292.00000	1,225	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		536.00000	557	22.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.80	Put		1,329.00000	1,263	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		492.00000	510	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,485.00000	1,416	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		451.00000	467	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,644.00000	1,574	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		415.00000	429	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,808.00000	1,735	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		432.00000	448	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,725.00000	1,654	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		423.00000	438	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,766.00000	1,694	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		423.00000	438	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,766.00000	1,694	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		374.00000	387	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,017.00000	1,943	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		367.00000	379	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,060.00000	1,985	24.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		382.00000	395	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,975.00000	1,901	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		390.00000	403	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,933.00000	1,859	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		398.00000	412	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,891.00000	1,818	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		390.00000	403	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,933.00000	1,859	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		406.00000	420	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,849.00000	1,776	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		346.00000	357	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,189.00000	2,113	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		441.00000	457	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,684.00000	1,614	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		228.00000	235	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,071.00000	2,992	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		360.00000	372	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,103.00000	2,028	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		333.00000	344	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,276.00000	2,200	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		320.00000	331	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,363.00000	2,287	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		306.00000	318	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,449.00000	2,374	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		293.00000	304	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,536.00000	2,460	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		432.00000	448	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,725.00000	1,654	24.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Call			415.00000	429	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,808.00000	1,735	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			353.00000	364	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,146.00000	2,071	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			340.00000	350	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,233.00000	2,157	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			327.00000	337	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,320.00000	2,243	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			481.00000	499	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,524.00000	1,455	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			461.00000	478	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,604.00000	1,534	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			374.00000	387	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,017.00000	1,943	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			461.00000	478	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,604.00000	1,534	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			346.00000	357	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,189.00000	2,113	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			471.00000	488	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,564.00000	1,494	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			353.00000	364	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,146.00000	2,071	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			340.00000	350	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,233.00000	2,157	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			313.00000	325	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,406.00000	2,331	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			320.00000	331	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,363.00000	2,287	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			502.00000	521	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,445.00000	1,377	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			513.00000	533	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,406.00000	1,339	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			471.00000	488	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,564.00000	1,494	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			382.00000	395	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,975.00000	1,901	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			513.00000	533	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,406.00000	1,339	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			525.00000	544	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,368.00000	1,301	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			481.00000	499	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,524.00000	1,455	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			614.00000	638	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,107.00000	1,044	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			587.00000	609	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Put		1,180.00000	1,115	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		658.00000	684	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,001.00000	941	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		574.00000	596	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,217.00000	1,152	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		674.00000	701	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		967.00000	907	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		643.00000	669	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,036.00000	975	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		587.00000	609	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,180.00000	1,115	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,539.00000	1,603	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		182.00000	159	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,198.00000	1,249	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		341.00000	305	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		247.00000	256	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,890.00000	2,812	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,693.00000	1,762	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		136.00000	118	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,325.00000	1,383	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		268.00000	239	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		1,030.00000	1,074	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		473.00000	430	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		237.00000	245	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		2,980.00000	2,902	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,503.00000	2,587	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		46.00000	43	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,260.00000	1,314	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		303.00000	270	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		169.00000	175	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,712.00000	3,631	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		77.00000	80	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,120.00000	5,036	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		31.00000	32	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,574.00000	6,489	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,794.00000	2,879	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		37.00000	35	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,465.00000	1,527	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		208.00000	184	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		192.00000	199	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,435.00000	3,355	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		91.00000	96	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,834.00000	4,752	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		37.00000	39	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,280.00000	6,195	28.75	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	12.20	Call			707.00000	735	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			900.00000	841	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,940.00000	3,025	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			33.00000	31	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,577.00000	1,642	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			170.00000	148	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			205.00000	213	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,298.00000	3,219	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			100.00000	105	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,693.00000	4,611	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			41.00000	43	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,134.00000	6,049	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			884.00000	922	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			627.00000	578	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			840.00000	876	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			683.00000	632	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			759.00000	791	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			802.00000	747	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,216.00000	4,301	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	8	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,233.00000	3,318	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			26.00000	24	22.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,262.00000	2,346	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			55.00000	52	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,429.00000	1,490	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			222.00000	196	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			232.00000	240	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,025.00000	2,947	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			153.00000	158	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,946.00000	3,864	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,314.00000	4,400	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			7.00000	6	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,331.00000	3,416	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			24.00000	22	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,358.00000	2,442	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			51.00000	48	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,502.00000	1,565	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			195.00000	171	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			242.00000	251	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,935.00000	2,857	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			159.00000	164	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,852.00000	3,770	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,364.00000	4,449	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			7.00000	6	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,380.00000	3,465	23.31	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	8.65	Put			23.00000	21	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,406.00000	2,490	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			49.00000	46	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			162.00000	168	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,805.00000	3,724	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			4,118.00000	4,203	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			11.00000	9	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			3,136.00000	3,220	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			29.00000	26	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,166.00000	2,250	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			59.00000	56	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,359.00000	1,418	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			252.00000	224	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			223.00000	231	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,116.00000	3,037	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			147.00000	151	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,040.00000	3,957	28.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			0.00000	4,105	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	11	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			0.00000	3,122	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	29	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			0.00000	2,154	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			0.00000	60	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	1,348	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			0.00000	254	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			0.00000	221	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			0.00000	3,128	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	145	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			0.00000	4,051	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.27610		0.00000		21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			0.00000	1,018	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			0.00000	842	20.89	0.00	0	0.00
AL13 On 06/08/2009 Index Future			247.41800		248.81700		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			294.06200		293.28200		0.00	2,940,620.00	1	551.00
ALBI On 05/11/2009 Index Future			299.65300		298.85700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.74300		126.08300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.13200		128.47700		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			295.86600		295.14900		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi			301.42100		300.68900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 06/08/2009 Index Future			356.69600		356.69600		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			363.58900		363.58900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.77300		7.84400		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.83300		8.90500		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.49500		8.54600		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.86900		8.93700		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.95300		8.99900		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.03700		9.07400		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.99700		9.03500		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.01700		7.13800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.90100		6.99100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.65500		7.75400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.58500		8.65600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.84400		8.88600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22400		9.22300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.51500		8.51200		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			8.06400		8.06000		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.55100		8.54800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.15600		8.15300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.92400		7.92300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.32100		8.32300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			8.09100		8.09900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.11100		282.98000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			289.50700		288.35300		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
R153 On 06/08/2009 Bond Future			5.87200	5.29700		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call		4,611.00000	4,000	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put		1.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call		4,861.00000	4,249	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put		0.00000	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		1,262.00000	1,262	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		41.00000	41	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.24500	8.26600		10.10	0.00	0	9,773.00
R157 On 06/08/2009 Bond Future	9.25	Call		5,973.00000	6,054	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		769.00000	736	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.28700	8.31000		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		1,727.00000	1,757	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		6,057.00000	5,967	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.34100	8.36500		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		2,923.00000	2,964	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,057.00000	5,977	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.71400	8.80600		22.00	17,595.27	150	12,606.00
R186 On 06/08/2009 Bond Future	9.00	Call		5,931.00000	6,442	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		4,055.00000	3,660	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		874.00000	999	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		14,808.00000	14,026	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.73800	8.83400		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call		6,606.00000	7,074	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		7,424.00000	6,956	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		2,867.00000	3,129	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		14,131.00000	13,457	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		7,830.00000	8,350	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		6,239.00000	5,822	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		2,221.00000	2,437	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		16,314.00000	15,594	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.76700	8.86600		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		6,306.00000	6,709	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		12,441.00000	11,890	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.36900	8.38000		10.17	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,374.00000	4,401	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		725.00000	705	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.40000	8.41200		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		1,254.00000	1,263	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		5,103.00000	5,061	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.44000	8.45300		9.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future	7.50	Call			1,838.00000	1,849	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,691.00000	5,651	9.63	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.65500		8.68700		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,622.00000	4,732	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,514.00000	1,443	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.69200		8.72400		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,348.00000	1,384	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,391.00000	8,251	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.73600		8.77100		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			3,500.00000	3,571	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,624.00000	6,507	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.66600		8.69800		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			4,981.00000	5,099	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,671.00000	1,594	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.69800		8.73100		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,468.00000	1,508	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,257.00000	9,100	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.73500		8.76900		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			3,855.00000	3,931	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,284.00000	7,160	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.36200		8.37300		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,661.00000	3,684	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			596.00000	579	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			232.00000	232	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,281.00000	5,242	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.39400		8.40600		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,037.00000	1,044	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,177.00000	4,143	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.43800		8.45100		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,496.00000	1,506	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,623.00000	4,590	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.80000		8.84200		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,547.00000	4,700	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,048.00000	1,938	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.83200		8.87500		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,364.00000	1,417	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,354.00000	10,142	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.87000		8.91500		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			3,822.00000	3,926	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,954.00000	7,786	18.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future			8.90200	8.97000		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		4,182.00000	4,430	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		2,425.00000	2,239	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.97600	9.05300		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		1,510.00000	1,622	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,194.00000	9,824	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.08300	9.18100		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		3,905.00000	4,149	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,200.00000	7,843	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.24100	8.35300		27.15	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call		2,832.00000	3,226	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		5,995.00000	5,407	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		6,040.00000	6,671	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		2,717.00000	2,367	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.24900	8.36400		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		2,253.00000	2,527	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,934.00000	12,204	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		12,641.00000	13,435	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		2,019.00000	1,810	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		1,703.00000	1,925	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		15,101.00000	14,318	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.26100	8.37800		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		4,463.00000	4,851	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		12,658.00000	12,027	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		15,141.00000	15,930	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		2,992.00000	2,763	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.05000	291.34300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			297.59700	296.87400		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.50870	6.48750		19.83	0.00	0	8,869.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		143.00000	149	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		155.00000	141	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		165.00000	173	19.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		127.00000	115	19.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		219.00000	232	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		82.00000	73	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		189.00000	200	19.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		102.00000	91	19.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		288.00000	303	19.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		51.00000	44	19.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		327.00000	343	19.07	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	6.20	Put		39.00000	34	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		367.00000	386	19.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		30.00000	27	19.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		189.00000	200	19.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		102.00000	91	19.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		165.00000	173	19.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		127.00000	115	19.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		95.00000	98	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		257.00000	239	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		95.00000	98	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		257.00000	239	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		124.00000	130	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		187.00000	171	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		124.00000	130	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		187.00000	171	20.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		108.00000	112	20.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		221.00000	204	20.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		83.00000	86	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		296.00000	277	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		73.00000	75	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		336.00000	316	22.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		65.00000	66	23.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		377.00000	357	23.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		65.00000	66	23.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		377.00000	357	23.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		50.00000	51	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		463.00000	442	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		57.00000	58	23.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		419.00000	399	23.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		83.00000	86	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		296.00000	277	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		42.00000	42	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		504.00000	483	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		42.00000	42	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		504.00000	483	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		50.00000	51	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		463.00000	442	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		57.00000	58	23.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		419.00000	399	23.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		28.00000	28	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		591.00000	570	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		34.00000	35	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		547.00000	526	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		23.00000	23	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		636.00000	614	24.42	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	7.15	Call		19.00000	19	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		681.00000	660	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		28.00000	28	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		591.00000	570	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		19.00000	19	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		681.00000	660	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	1	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,313.00000	1,292	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,413.00000	1,392	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		2.00000	2	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,115.00000	1,093	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		6.00000	6	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		919.00000	897	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		12.00000	12	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		775.00000	753	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		15.00000	15	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		728.00000	706	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		252.00000	266	19.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		64.00000	57	19.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		15.00000	15	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		728.00000	706	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		10.00000	9	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		822.00000	801	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		6.00000	6	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		919.00000	897	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		4.00000	3	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,016.00000	995	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		8.00000	7	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		870.00000	849	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		5.00000	4	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		967.00000	946	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		499.00000	520	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		12.00000	11	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		410.00000	430	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		22.00000	22	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		327.00000	343	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		39.00000	34	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		252.00000	266	19.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		64.00000	57	19.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		454.00000	475	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		16.00000	16	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		367.00000	386	19.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		30.00000	27	19.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		3.00000	3	24.42	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	7.55	Put		1,065.00000	1,044	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		2.00000	2	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,164.00000	1,143	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		10.00000	9	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		822.00000	801	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,214.00000	1,192	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,214.00000	1,192	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	1	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,313.00000	1,292	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,413.00000	1,392	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,513.00000	1,491	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,613.00000	1,591	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,713.00000	1,691	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,813.00000	1,791	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,713.00000	1,691	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		3.00000	3	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,065.00000	1,044	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,838.00000	5,859	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,338.00000	4,359	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,837.00000	2,859	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,338.00000	1,359	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,663.00000	1,641	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,163.00000	3,141	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,663.00000	4,641	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,163.00000	6,141	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,988.00000	6,009	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,488.00000	4,509	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	19.88	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	3.50	Call		2,988.00000	3,009	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,488.00000	1,509	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,013.00000	2,991	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,513.00000	4,491	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,013.00000	5,991	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,088.00000	6,109	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,588.00000	4,609	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,087.00000	3,109	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,588.00000	1,609	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,913.00000	2,891	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,413.00000	4,391	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,913.00000	5,891	24.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		739.00000	760	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		2.00000	2	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		641.00000	662	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		4.00000	4	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		546.00000	567	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		8.00000	8	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		454.00000	475	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		16.00000	16	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		690.00000	711	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		3.00000	3	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		593.00000	614	19.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		6.00000	6	19.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.57220	6.55180		19.78	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		305.00000	312	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		303.00000	289	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		325.00000	332	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		273.00000	260	19.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		370.00000	379	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		218.00000	207	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		346.00000	354	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		244.00000	232	19.18	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	6.35	Call		395.00000	405	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		193.00000	183	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		453.00000	465	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		151.00000	143	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		485.00000	498	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		133.00000	126	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		237.00000	241	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		435.00000	419	20.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		252.00000	257	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		400.00000	384	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		286.00000	292	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		334.00000	320	20.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		268.00000	273	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		366.00000	351	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		252.00000	257	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		400.00000	384	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		223.00000	227	21.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		471.00000	455	21.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		223.00000	227	21.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		471.00000	455	21.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		198.00000	201	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		546.00000	529	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		172.00000	175	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		620.00000	603	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		198.00000	201	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		546.00000	529	21.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		210.00000	213	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		508.00000	491	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		268.00000	273	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		366.00000	351	20.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		187.00000	190	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		585.00000	568	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		159.00000	161	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		657.00000	639	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		187.00000	190	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		585.00000	568	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		159.00000	161	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		657.00000	639	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		134.00000	135	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		732.00000	713	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		146.00000	148	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		694.00000	675	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		146.00000	148	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		694.00000	675	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		123.00000	124	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Put		771.00000	752	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		103.00000	104	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		851.00000	831	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		346.00000	354	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		244.00000	232	19.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		305.00000	312	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		303.00000	289	19.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		134.00000	135	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		732.00000	713	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		112.00000	114	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		810.00000	791	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		103.00000	104	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		851.00000	831	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		85.00000	86	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		934.00000	914	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		123.00000	124	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		771.00000	752	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		85.00000	86	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		934.00000	914	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		71.00000	71	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,019.00000	999	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		94.00000	95	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		892.00000	872	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		78.00000	78	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		976.00000	956	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		64.00000	65	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,062.00000	1,042	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		423.00000	434	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		171.00000	162	18.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		370.00000	379	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		218.00000	207	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		485.00000	498	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		133.00000	126	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,802.00000	5,822	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,302.00000	4,322	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,802.00000	2,822	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,306.00000	1,326	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		5.00000	4	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		15.00000	15	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,713.00000	1,692	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,199.00000	3,178	22.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,698.00000	4,678	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,198.00000	6,178	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,002.00000	6,022	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,502.00000	4,522	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,002.00000	3,022	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,503.00000	1,524	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			2.00000	1	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			23.00000	23	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,521.00000	1,501	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			1.00000	1	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,999.00000	2,978	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,498.00000	4,478	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			5,998.00000	5,978	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,052.00000	6,072	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,552.00000	4,572	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,052.00000	3,072	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,553.00000	1,573	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			1.00000	1	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			26.00000	25	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,474.00000	1,453	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			1.00000	1	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,949.00000	2,928	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,448.00000	4,428	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,948.00000	5,928	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			592.00000	607	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			90.00000	85	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			519.00000	533	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			117.00000	111	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			794.00000	812	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			42.00000	39	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			710.00000	727	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			58.00000	55	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			630.00000	646	18.43	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	6.00	Put		78.00000	74	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		555.00000	569	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		103.00000	97	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		752.00000	769	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		50.00000	47	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		669.00000	686	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		68.00000	64	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.63530	6.61580		20.09	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		412.00000	419	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		396.00000	384	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		431.00000	439	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		366.00000	354	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		473.00000	481	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		307.00000	296	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		452.00000	460	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		336.00000	324	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		496.00000	505	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		280.00000	270	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		547.00000	558	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		231.00000	223	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		547.00000	558	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		231.00000	223	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		575.00000	587	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		209.00000	201	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		431.00000	439	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		366.00000	354	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		314.00000	319	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		598.00000	583	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		358.00000	364	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		493.00000	479	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		393.00000	400	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		427.00000	415	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		375.00000	382	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		459.00000	446	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		393.00000	400	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		427.00000	415	20.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		343.00000	348	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		527.00000	513	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		343.00000	348	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		527.00000	513	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		328.00000	333	20.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		562.00000	548	20.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		314.00000	319	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		598.00000	583	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		288.00000	292	21.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.00	Put		672.00000	657	21.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		256.00000	264	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		740.00000	729	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		226.00000	234	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		811.00000	799	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		200.00000	207	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		884.00000	872	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		496.00000	505	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		280.00000	270	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		521.00000	530	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		255.00000	245	18.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		300.00000	305	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		635.00000	620	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		271.00000	280	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		706.00000	695	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		241.00000	249	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		775.00000	763	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		473.00000	481	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		307.00000	296	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		300.00000	305	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		635.00000	620	21.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		241.00000	249	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		775.00000	763	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		213.00000	220	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		847.00000	835	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		271.00000	280	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		706.00000	695	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,766.00000	5,785	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,266.00000	4,285	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,766.00000	2,785	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,290.00000	1,308	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		24.00000	23	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		47.00000	49	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,781.00000	1,764	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		4.00000	4	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,238.00000	3,219	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,734.00000	4,715	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,234.00000	6,215	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,016.00000	6,035	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,516.00000	4,535	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,016.00000	3,035	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,526.00000	1,545	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			10.00000	10	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			67.00000	71	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,552.00000	1,535	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			6.00000	7	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,990.00000	2,971	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,485.00000	4,465	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,984.00000	5,965	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,066.00000	6,085	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,566.00000	4,585	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,066.00000	3,085	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,574.00000	1,593	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			9.00000	8	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			73.00000	76	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,507.00000	1,491	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			7.00000	7	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,941.00000	2,922	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,435.00000	4,415	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,934.00000	5,915	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			672.00000	687	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			156.00000	152	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			605.00000	619	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			189.00000	184	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			819.00000	835	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			103.00000	100	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			743.00000	759	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			128.00000	124	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			638.00000	653	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			172.00000	167	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			0.00000	619	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			0.00000	184	18.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			0.00000	382	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			0.00000	446	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:								85,307,424.97	8,606	755,948.00

Grand Total: 85,307,424.97 8,606 755,948.00