



Daily MTM Report

Daily summary for 22/05/2009

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			14.80000	14.80000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.45500	6.35500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.14500	8.13500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69000	8.65500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.25000	8.24000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.59500	8.58500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.60500	8.59500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.25500	8.24000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.72500	8.70500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.85300	8.82200			0.00	0	0.00
R209 On 31/03/2036 Bond			8.21500	8.16500			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			8.33130	8.47200		23.69	140,607,350.10	16,877	358,801.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		204.00000	143	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		182.00000	262	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		261.00000	180	23.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		139.00000	199	23.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		182.00000	128	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		210.00000	296	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		130.00000	90	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		308.00000	409	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		130.00000	90	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		308.00000	409	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		163.00000	114	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		241.00000	332	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		231.00000	161	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		159.00000	229	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		93.00000	64	27.40	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		421.00000	532	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		163.00000	114	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		241.00000	332	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		146.00000	101	25.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		274.00000	370	25.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		104.00000	72	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		382.00000	490	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		74.00000	51	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		502.00000	620	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		53.00000	37	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		631.00000	755	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		42.00000	29	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		720.00000	848	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		38.00000	27	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		766.00000	895	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		34.00000	24	31.11	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		812.00000	943	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		31.00000	22	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		859.00000	990	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		59.00000	41	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		587.00000	709	29.05	0.00	0	5.00

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	9.20	Call			38.00000	27	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			766.00000	895	30.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			5.00000	3	36.99	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,733.00000	1,872	36.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			18.00000	13	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,096.00000	1,232	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			15.00000	11	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,193.00000	1,330	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			10.00000	7	36.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,438.00000	1,576	36.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			13.00000	9	35.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,291.00000	1,428	35.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			3.00000	2	37.53	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,931.00000	2,071	37.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			18.00000	13	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,096.00000	1,232	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			17.00000	12	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,145.00000	1,281	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			15.00000	11	34.40	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,193.00000	1,330	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			10.00000	8	36.05	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,388.00000	1,527	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			17.00000	12	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,145.00000	1,281	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			11.00000	9	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,339.00000	1,477	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			6.00000	4	36.72	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,634.00000	1,773	36.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			6.00000	4	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,684.00000	1,822	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	1	38.60	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,329.00000	2,469	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			6.00000	4	36.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,634.00000	1,773	36.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			5.00000	3	36.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,733.00000	1,872	36.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			3.00000	1	37.79	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,031.00000	2,170	37.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			4.00000	2	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,882.00000	2,021	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			2.00000	1	37.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,080.00000	2,220	37.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	42.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,528.00000	3,669	42.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	48.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,328.00000	4,469	48.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			2.00000	1	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,230.00000	2,370	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			2.00000	1	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,180.00000	2,320	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			2.00000	1	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,130.00000	2,270	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			4.00000	2	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,832.00000	1,971	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			7.00000	5	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,585.00000	1,723	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			3.00000	2	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,981.00000	2,120	37.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			5.00000	3	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,783.00000	1,921	37.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			9.00000	6	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,487.00000	1,625	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			8.00000	5	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,536.00000	1,674	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			4.00000	2	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,832.00000	1,971	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			4.00000	2	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,882.00000	2,021	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			3.00000	2	37.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,931.00000	2,071	37.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			2.00000	1	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,180.00000	2,320	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			14.00000	10	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,242.00000	1,379	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			7.00000	5	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,585.00000	1,723	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			2.00000	1	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,130.00000	2,270	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			2.00000	1	37.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,080.00000	2,220	37.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1.00000	1	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,429.00000	2,569	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1.00000	0	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,579.00000	2,719	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1.00000	0	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,679.00000	2,819	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1.00000	1	38.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,379.00000	2,519	38.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	1	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,329.00000	2,469	38.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.95	Call			1.00000	0	38.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,479.00000	2,619	38.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	40.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,878.00000	3,019	40.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	40.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,178.00000	3,319	40.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	40.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,228.00000	3,369	40.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	41.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,378.00000	3,519	41.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1.00000	0	39.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,729.00000	2,869	39.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1.00000	1	38.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,379.00000	2,519	38.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			20.00000	15	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,048.00000	1,183	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			10.00000	7	36.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,438.00000	1,576	36.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			11.00000	9	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,339.00000	1,477	35.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			25.00000	18	32.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			953.00000	1,086	32.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			66.00000	45	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			544.00000	664	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			66.00000	45	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			544.00000	664	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			116.00000	80	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			344.00000	449	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			204.00000	143	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			182.00000	262	24.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			83.00000	57	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			461.00000	576	27.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			326.00000	233	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			104.00000	152	23.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			293.00000	205	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			121.00000	174	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			74.00000	51	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			502.00000	620	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			47.00000	33	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			675.00000	801	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			477.00000	364	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			55.00000	82	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			398.00000	294	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			76.00000	113	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			361.00000	263	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 12/06/2009 Currency Future	8.20	Put		89.00000	131	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		231.00000	161	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		159.00000	229	24.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		146.00000	101	25.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		274.00000	370	25.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		116.00000	80	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		344.00000	449	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		93.00000	64	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		421.00000	532	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		47.00000	33	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		675.00000	801	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		31.00000	22	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		859.00000	990	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		14.00000	10	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,242.00000	1,379	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		25.00000	18	32.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		953.00000	1,086	32.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		6.00000	4	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,684.00000	1,822	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		2.00000	1	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		2,280.00000	2,419	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		1.00000	0	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,679.00000	2,819	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		0.00000	0	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		2,778.00000	2,919	39.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call		1.00000	0	39.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put		2,529.00000	2,669	39.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		1.00000	0	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		2,629.00000	2,769	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		1.00000	1	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,429.00000	2,569	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		1.00000	0	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		2,629.00000	2,769	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		0.00000	0	39.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,828.00000	2,969	39.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		0.00000	0	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,928.00000	3,069	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call		0.00000	0	40.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put		3,028.00000	3,169	40.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call		0.00000	0	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put		3,128.00000	3,269	40.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call		0.00000	0	40.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put		2,978.00000	3,119	40.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		0.00000	0	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		3,078.00000	3,219	40.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	41.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,278.00000	3,419	41.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	42.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,478.00000	3,619	42.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	42.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,578.00000	3,719	42.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	43.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,678.00000	3,819	43.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	44.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,778.00000	3,919	44.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	41.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,328.00000	3,469	41.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,428.00000	3,569	41.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	43.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,628.00000	3,769	43.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,078.00000	3,219	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	42.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,578.00000	3,719	42.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	39.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,828.00000	2,969	39.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,928.00000	3,069	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1.00000	0	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,579.00000	2,719	39.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	40.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,878.00000	3,019	40.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			9.00000	6	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,487.00000	1,625	36.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			10.00000	8	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,388.00000	1,527	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			28.00000	20	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			906.00000	1,038	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			22.00000	16	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,000.00000	1,135	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			22.00000	16	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,000.00000	1,135	32.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			28.00000	20	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			906.00000	1,038	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,172.00000	5,031	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,672.00000	3,531	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,172.00000	2,031	36.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	36.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			694.00000	564	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			22.00000	33	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	44.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,828.00000	3,969	44.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,328.00000	5,469	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,828.00000	6,969	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,422.00000	5,281	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,922.00000	3,781	35.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	35.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,422.00000	2,281	37.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	37.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			929.00000	792	25.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			7.00000	11	25.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,078.00000	5,219	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,578.00000	6,719	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			293.00000	205	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			121.00000	174	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,722.00000	3,581	37.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	37.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,722.00000	2,581	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,722.00000	1,582	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			0.00000	1	31.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			740.00000	608	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			18.00000	27	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	48.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,278.00000	4,419	48.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,872.00000	3,731	36.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	36.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,872.00000	2,731	40.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	40.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,872.00000	1,732	33.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	0	33.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			881.00000	745	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			9.00000	14	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	47.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,128.00000	4,269	47.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,922.00000	2,781	40.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	40.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,922.00000	1,782	33.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	0	33.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,078.00000	4,219	46.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,428.00000	3,569	41.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,428.00000	4,569	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			4,022.00000	3,881	34.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	34.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			3,022.00000	2,881	41.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	41.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			2,022.00000	1,881	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	34.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			1,027.00000	888	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			5.00000	7	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,478.00000	4,619	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,578.00000	4,719	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,822.00000	3,681	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,822.00000	2,681	40.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	40.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,822.00000	1,682	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	0	32.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			834.00000	699	25.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			12.00000	17	25.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,678.00000	4,819	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,628.00000	4,769	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,972.00000	3,831	35.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	35.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,972.00000	2,831	41.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	41.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,972.00000	1,832	34.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	0	34.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			978.00000	840	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			6.00000	9	25.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,528.00000	4,669	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			4,122.00000	3,981	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	34.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			3,122.00000	2,981	41.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		2,122.00000	1,981	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		1,125.00000	985	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		3.00000	4	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	48.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		4,378.00000	4,519	48.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.47250	8.61450		23.39	61,628,965.00	7,274	15,258.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		456.00000	398	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		441.00000	526	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		499.00000	435	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		385.00000	462	23.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		436.00000	381	24.26	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		472.00000	559	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		1,093.00000	973	21.78	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		78.00000	100	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		400.00000	350	24.70	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		536.00000	627	24.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		383.00000	335	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		569.00000	663	24.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		418.00000	365	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		503.00000	593	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		477.00000	416	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		413.00000	494	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		352.00000	308	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		637.00000	736	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		310.00000	272	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		746.00000	850	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		274.00000	241	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		860.00000	969	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		253.00000	223	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		939.00000	1,050	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		234.00000	206	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,019.00000	1,134	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		243.00000	214	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		979.00000	1,092	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		193.00000	170	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,228.00000	1,347	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		110.00000	98	31.27	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,896.00000	2,026	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		171.00000	151	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,357.00000	1,479	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		142.00000	126	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,577.00000	1,703	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		165.00000	145	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,400.00000	1,523	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		185.00000	163	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,271.00000	1,391	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		178.00000	157	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,314.00000	1,434	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		159.00000	140	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,444.00000	1,568	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		159.00000	140	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,444.00000	1,568	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		123.00000	109	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,758.00000	1,887	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		118.00000	105	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,804.00000	1,933	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		114.00000	102	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,850.00000	1,979	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		114.00000	102	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,850.00000	1,979	31.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		103.00000	92	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,989.00000	2,119	31.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		90.00000	80	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,176.00000	2,308	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		76.00000	68	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,412.00000	2,546	33.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		20.00000	17	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,405.00000	4,544	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		81.00000	73	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,317.00000	2,450	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		84.00000	75	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,270.00000	2,403	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		87.00000	78	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,223.00000	2,355	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		107.00000	95	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,942.00000	2,073	31.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		127.00000	113	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,713.00000	1,840	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		97.00000	86	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,082.00000	2,213	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		93.00000	83	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,129.00000	2,260	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		137.00000	121	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,622.00000	1,749	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		153.00000	135	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,488.00000	1,613	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		132.00000	117	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,667.00000	1,794	30.35	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	10.55	Call			100.00000	89	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,035.00000	2,166	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			97.00000	86	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,082.00000	2,213	31.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			81.00000	73	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,317.00000	2,450	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			100.00000	89	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,035.00000	2,166	31.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			118.00000	105	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,804.00000	1,933	30.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			127.00000	113	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,713.00000	1,840	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			147.00000	130	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,533.00000	1,658	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			61.00000	55	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,747.00000	2,882	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			201.00000	176	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,186.00000	1,304	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			185.00000	163	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,271.00000	1,391	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			171.00000	151	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,357.00000	1,479	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			110.00000	98	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,896.00000	2,026	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			208.00000	183	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,144.00000	1,261	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			193.00000	170	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,228.00000	1,347	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			216.00000	191	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,102.00000	1,218	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			137.00000	121	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,622.00000	1,749	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			79.00000	70	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,364.00000	2,498	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			74.00000	66	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,459.00000	2,593	33.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			132.00000	117	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,667.00000	1,794	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			71.00000	64	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,507.00000	2,641	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			67.00000	60	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,603.00000	2,738	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			84.00000	75	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,270.00000	2,403	32.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			71.00000	64	33.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,507.00000	2,641	33.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			63.00000	57	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,699.00000	2,834	34.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			79.00000	70	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,364.00000	2,498	32.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			69.00000	62	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,555.00000	2,690	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			142.00000	126	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,577.00000	1,703	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			69.00000	62	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,555.00000	2,690	33.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			65.00000	58	33.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,651.00000	2,786	33.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			93.00000	83	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,129.00000	2,260	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			67.00000	60	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,603.00000	2,738	33.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			59.00000	53	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,795.00000	2,931	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			286.00000	251	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			821.00000	928	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			225.00000	199	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,060.00000	1,176	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			208.00000	183	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,144.00000	1,261	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			298.00000	261	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			783.00000	889	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			234.00000	206	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,019.00000	1,134	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			263.00000	232	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			899.00000	1,009	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			225.00000	199	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,060.00000	1,176	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			165.00000	145	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,400.00000	1,523	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			153.00000	135	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,488.00000	1,613	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			274.00000	241	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			860.00000	969	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			201.00000	176	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,186.00000	1,304	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			310.00000	272	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			746.00000	850	26.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			323.00000	284	25.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			709.00000	811	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.10	Call			298.00000	261	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			783.00000	889	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,215.00000	5,073	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,715.00000	3,573	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,218.00000	2,078	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			3.00000	5	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			856.00000	749	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			142.00000	177	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			32.00000	29	37.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,818.00000	3,956	37.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			8.00000	7	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,294.00000	5,434	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	2	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,787.00000	6,929	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,415.00000	5,273	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,915.00000	3,773	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,416.00000	2,275	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	2	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,011.00000	895	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			96.00000	122	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			36.00000	32	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,621.00000	3,760	36.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			10.00000	8	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,096.00000	5,236	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			2.00000	2	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,588.00000	6,729	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,465.00000	5,323	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,965.00000	3,823	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,466.00000	2,325	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			1.00000	2	23.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,051.00000	934	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			87.00000	111	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			37.00000	33	36.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,572.00000	3,711	36.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			11.00000	9	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,046.00000	5,186	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	2	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,538.00000	6,679	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			523.00000	454	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Put			358.00000	432	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			367.00000	321	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			603.00000	699	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			337.00000	296	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			673.00000	773	25.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			243.00000	214	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			979.00000	1,092	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,730.00000	1,593	22.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			15.00000	20	22.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,266.00000	1,138	21.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			51.00000	66	21.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			547.00000	476	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			333.00000	403	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,923.00000	1,785	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			9.00000	12	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,447.00000	1,315	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			32.00000	42	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			655.00000	572	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			240.00000	299	22.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,972.00000	1,833	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			8.00000	11	22.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,493.00000	1,360	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			29.00000	38	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			684.00000	598	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			220.00000	276	22.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			2,021.00000	1,882	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			7.00000	9	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,540.00000	1,406	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			25.00000	33	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			715.00000	626	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			200.00000	253	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			51.00000	46	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,037.00000	3,173	35.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			29.00000	24	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,014.00000	4,152	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			418.00000	365	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			503.00000	593	24.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			48.00000	43	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,134.00000	3,271	35.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			26.00000	22	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,112.00000	4,250	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,875.00000	1,736	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			10.00000	14	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,401.00000	1,270	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			37.00000	47	21.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.75	Call		971.00000	857	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		106.00000	135	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		626.00000	546	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		262.00000	324	22.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		47.00000	42	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,182.00000	3,319	35.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		25.00000	21	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,161.00000	4,299	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,826.00000	1,688	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		12.00000	16	22.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,356.00000	1,225	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		41.00000	53	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		932.00000	820	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		117.00000	148	21.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		599.00000	522	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		284.00000	349	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		45.00000	41	35.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,231.00000	3,368	35.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		24.00000	20	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,209.00000	4,348	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		50.00000	44	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,085.00000	3,222	35.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		28.00000	23	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,063.00000	4,201	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		2,119.00000	1,980	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		5.00000	7	23.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,634.00000	1,498	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		20.00000	26	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		1,178.00000	1,054	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		64.00000	81	21.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		784.00000	684	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		169.00000	211	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		54.00000	49	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		2,940.00000	3,076	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		30.00000	27	37.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		3,916.00000	4,054	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.60020	8.74560		23.39	2,081,248.40	242	3,137.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		607.00000	548	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		611.00000	698	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		649.00000	584	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		553.00000	633	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,443.00000	1,319	21.30	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		97.00000	119	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		553.00000	499	24.37	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		707.00000	799	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	8.95	Call			536.00000	484	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			740.00000	834	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			553.00000	499	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			707.00000	799	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			570.00000	515	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			675.00000	765	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			627.00000	565	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			582.00000	665	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			387.00000	351	26.31	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,142.00000	1,250	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			588.00000	531	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			642.00000	731	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			520.00000	470	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			774.00000	869	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			475.00000	429	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			879.00000	979	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			435.00000	393	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			989.00000	1,093	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			410.00000	371	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,064.00000	1,171	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			398.00000	361	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,103.00000	1,210	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			435.00000	393	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			989.00000	1,093	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			376.00000	341	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,181.00000	1,291	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			461.00000	417	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			915.00000	1,016	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			398.00000	361	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,103.00000	1,210	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			328.00000	298	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,383.00000	1,497	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			311.00000	283	27.60	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,466.00000	1,582	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			274.00000	248	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,678.00000	1,798	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			295.00000	268	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,550.00000	1,668	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			320.00000	290	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,424.00000	1,540	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			320.00000	290	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,424.00000	1,540	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			288.00000	262	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,592.00000	1,712	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			100.00000	90	33.51	0.00	0	114.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,654.00000	3,790	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		247.00000	223	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,852.00000	1,973	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		234.00000	212	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,939.00000	2,062	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		228.00000	206	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,983.00000	2,106	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		217.00000	196	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,071.00000	2,196	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		196.00000	178	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,251.00000	2,377	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		174.00000	158	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,478.00000	2,608	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		178.00000	161	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,433.00000	2,561	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		187.00000	169	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,341.00000	2,469	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		254.00000	229	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,808.00000	1,929	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		241.00000	217	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,895.00000	2,017	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		212.00000	191	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,116.00000	2,241	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		201.00000	182	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,206.00000	2,332	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		196.00000	178	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,251.00000	2,377	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		267.00000	242	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,722.00000	1,842	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		281.00000	255	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,635.00000	1,755	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		223.00000	201	29.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,027.00000	2,151	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		206.00000	187	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,161.00000	2,286	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		281.00000	255	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,635.00000	1,755	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		73.00000	66	34.73	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,328.00000	4,466	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		166.00000	150	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,571.00000	2,700	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		170.00000	154	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,524.00000	2,654	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		155.00000	140	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,709.00000	2,840	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.20	Call		162.00000	147	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,617.00000	2,747	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		100.00000	90	33.51	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,654.00000	3,790	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		135.00000	122	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,989.00000	3,122	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		141.00000	128	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,896.00000	3,028	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		113.00000	103	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,368.00000	3,503	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		96.00000	86	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,750.00000	3,886	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		80.00000	72	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,134.00000	4,272	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		68.00000	61	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,522.00000	4,661	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		118.00000	107	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,273.00000	3,407	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		84.00000	75	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,038.00000	4,175	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		70.00000	64	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,425.00000	4,563	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		717.00000	645	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		471.00000	544	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		489.00000	442	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		844.00000	942	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		346.00000	314	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,301.00000	1,414	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		109.00000	99	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,463.00000	3,599	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		65.00000	59	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,619.00000	4,758	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		766.00000	690	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		420.00000	489	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		366.00000	332	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,220.00000	1,331	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		267.00000	242	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,722.00000	1,842	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		148.00000	134	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,802.00000	2,934	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		87.00000	79	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		3,942.00000	4,078	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		588.00000	531	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		642.00000	731	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		123.00000	112	32.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,178.00000	3,312	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		58.00000	52	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		4,912.00000	5,052	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		91.00000	82	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,846.00000	3,982	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		70.00000	64	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,425.00000	4,563	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		56.00000	50	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,010.00000	5,150	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		627.00000	565	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		582.00000	665	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		129.00000	117	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,083.00000	3,217	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		77.00000	69	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,231.00000	4,369	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		60.00000	54	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,814.00000	4,954	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		671.00000	602	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		525.00000	602	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		104.00000	94	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,559.00000	3,694	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		80.00000	72	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,134.00000	4,272	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		62.00000	56	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,717.00000	4,856	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		422.00000	382	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,026.00000	1,132	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		303.00000	275	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,508.00000	1,625	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		126.00000	114	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,131.00000	3,264	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		98.00000	88	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,702.00000	3,838	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		75.00000	68	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,279.00000	4,417	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		59.00000	53	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,863.00000	5,003	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		873.00000	788	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		327.00000	388	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		123.00000	112	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,178.00000	3,312	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		931.00000	842	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		286.00000	342	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		962.00000	871	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		266.00000	320	22.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.25	Call			447.00000	405	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			952.00000	1,054	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			174.00000	158	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,478.00000	2,608	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			132.00000	119	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,036.00000	3,169	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			102.00000	92	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,607.00000	3,742	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			78.00000	71	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,183.00000	4,320	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,058.00000	960	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			212.00000	260	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			489.00000	442	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			844.00000	942	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			109.00000	99	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,463.00000	3,599	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,025.00000	929	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			229.00000	279	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			693.00000	623	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			498.00000	573	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			337.00000	306	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,342.00000	1,456	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			182.00000	165	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,387.00000	2,515	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			138.00000	125	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,942.00000	3,075	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			107.00000	97	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,511.00000	3,646	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			66.00000	60	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,571.00000	4,710	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,200.00000	1,091	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			154.00000	191	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			818.00000	737	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			372.00000	437	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			155.00000	140	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,709.00000	2,840	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,239.00000	1,125	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			143.00000	175	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			845.00000	763	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			349.00000	412	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			570.00000	515	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			675.00000	765	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			159.00000	143	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,663.00000	2,793	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			121.00000	110	32.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,225.00000	3,359	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,278.00000	1,161	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		133.00000	161	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		993.00000	900	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		247.00000	299	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		461.00000	417	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		915.00000	1,016	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		791.00000	713	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		396.00000	463	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		151.00000	137	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,756.00000	2,887	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		116.00000	105	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,320.00000	3,455	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		89.00000	80	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		3,894.00000	4,030	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		54.00000	49	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,059.00000	5,199	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		118.00000	107	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,273.00000	3,407	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		52.00000	47	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,206.00000	5,346	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		53.00000	48	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,108.00000	5,248	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		121.00000	110	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,225.00000	3,359	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		93.00000	84	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,798.00000	3,934	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		57.00000	51	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,961.00000	5,101	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		50.00000	45	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,304.00000	5,445	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		902.00000	815	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		306.00000	365	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		818.00000	737	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		372.00000	437	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		873.00000	788	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		327.00000	388	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,200.00000	1,091	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		154.00000	191	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		962.00000	871	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		266.00000	320	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		741.00000	667	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		445.00000	516	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		132.00000	119	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,036.00000	3,169	32.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call			78.00000	71	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,183.00000	4,320	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			49.00000	44	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,353.00000	5,494	36.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,091.00000	992	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			196.00000	241	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			61.00000	55	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,766.00000	4,905	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,161.00000	1,057	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			165.00000	207	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			64.00000	57	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,668.00000	4,807	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,571.00000	1,444	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			75.00000	93	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			649.00000	584	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			553.00000	633	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			223.00000	201	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,027.00000	2,151	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			85.00000	77	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,990.00000	4,127	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			72.00000	65	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,376.00000	4,515	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,615.00000	1,486	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			69.00000	86	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			671.00000	602	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			525.00000	602	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,319.00000	1,200	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			123.00000	149	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			536.00000	484	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			740.00000	834	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			192.00000	173	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,296.00000	2,423	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			138.00000	125	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,942.00000	3,075	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			64.00000	57	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,668.00000	4,807	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,528.00000	1,402	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			82.00000	101	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,885.00000	1,750	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			39.00000	50	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,200.00000	1,091	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			154.00000	191	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,931.00000	1,796	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	46	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			274.00000	248	28.38	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 14/12/2009 Currency Future	10.15	Put		1,678.00000	1,798	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,839.00000	1,705	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		43.00000	55	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,161.00000	1,057	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		165.00000	207	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		791.00000	713	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		396.00000	463	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		261.00000	235	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,765.00000	1,885	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		98.00000	88	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,702.00000	3,838	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,839.00000	1,705	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		43.00000	55	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,978.00000	1,842	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		32.00000	41	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,196.00000	5,050	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,698.00000	3,553	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		2.00000	2	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,217.00000	2,076	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		21.00000	25	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		28.00000	24	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,832.00000	6,974	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,446.00000	5,300	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,947.00000	3,802	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		1.00000	2	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,460.00000	2,317	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		14.00000	17	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,126.00000	1,024	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		180.00000	224	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		32.00000	28	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,587.00000	6,728	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,485.00000	1,360	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		89.00000	110	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,025.00000	929	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		229.00000	279	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		693.00000	623	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		498.00000	573	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		85.00000	77	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,990.00000	4,127	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,748.00000	3,602	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		2.00000	2	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,754.00000	2,611	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		9.00000	10	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,793.00000	1,661	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		48.00000	60	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,952.00000	2,808	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		6.00000	7	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		40.00000	37	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,895.00000	6,037	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		34.00000	31	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,438.00000	6,580	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,997.00000	3,852	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		1.00000	2	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		3,001.00000	2,857	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		6.00000	7	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		2,024.00000	1,888	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		29.00000	37	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		33.00000	29	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,538.00000	6,679	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,897.00000	3,752	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		2.00000	2	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,902.00000	2,758	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		7.00000	8	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		31.00000	27	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,636.00000	6,777	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,847.00000	3,702	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		2.00000	2	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,853.00000	2,709	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		7.00000	9	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		30.00000	27	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,685.00000	6,826	38.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		4,097.00000	3,952	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		1.00000	1	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		3,100.00000	2,956	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		5.00000	6	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		2,120.00000	1,981	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		25.00000	30	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.72570	8.87560		23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		729.00000	668	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		754.00000	842	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		788.00000	720	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		662.00000	745	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		677.00000	620	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		851.00000	944	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		711.00000	651	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		786.00000	875	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		748.00000	685	23.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		722.00000	809	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.15	Call			644.00000	590	24.42	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			918.00000	1,014	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			599.00000	549	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,023.00000	1,123	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			571.00000	523	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,095.00000	1,198	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			532.00000	488	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,206.00000	1,312	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			557.00000	511	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,132.00000	1,235	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			508.00000	466	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,282.00000	1,391	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			508.00000	466	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,282.00000	1,391	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			280.00000	257	29.08	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,454.00000	2,581	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			234.00000	215	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,859.00000	2,989	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			519.00000	477	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,244.00000	1,351	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			454.00000	417	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,478.00000	1,592	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			425.00000	392	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,600.00000	1,716	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			383.00000	352	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,808.00000	1,926	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			416.00000	384	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,641.00000	1,758	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			444.00000	409	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,518.00000	1,633	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			444.00000	409	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,518.00000	1,633	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			408.00000	376	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,682.00000	1,800	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			174.00000	160	31.42	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,598.00000	3,734	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			464.00000	427	26.32	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,438.00000	1,551	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			408.00000	376	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,682.00000	1,800	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			352.00000	323	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,976.00000	2,097	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			344.00000	316	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,018.00000	2,140	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			359.00000	330	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,934.00000	2,054	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		337.00000	309	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,061.00000	2,183	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		316.00000	290	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,190.00000	2,315	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		285.00000	262	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,410.00000	2,537	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		259.00000	238	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,633.00000	2,762	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		264.00000	243	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,588.00000	2,717	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		274.00000	252	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,499.00000	2,626	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		269.00000	247	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,543.00000	2,672	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		303.00000	279	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,278.00000	2,403	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		310.00000	284	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,234.00000	2,359	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		291.00000	268	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,365.00000	2,492	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		280.00000	257	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,454.00000	2,581	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		297.00000	273	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,321.00000	2,447	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		323.00000	296	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,147.00000	2,271	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		337.00000	309	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,061.00000	2,183	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		310.00000	284	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,234.00000	2,359	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		254.00000	233	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,678.00000	2,807	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		240.00000	220	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,804.00000	2,935	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		249.00000	228	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,723.00000	2,853	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		249.00000	228	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,723.00000	2,853	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		244.00000	224	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,768.00000	2,898	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		221.00000	203	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,995.00000	3,127	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		239.00000	219	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,813.00000	2,944	29.86	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 15/03/2010 Currency Future	11.75	Call			213.00000	195	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,087.00000	3,220	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			230.00000	211	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,904.00000	3,035	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			225.00000	207	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,950.00000	3,081	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			485.00000	446	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,360.00000	1,470	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			425.00000	392	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,600.00000	1,716	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			391.00000	360	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,765.00000	1,884	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			375.00000	344	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,850.00000	1,969	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			159.00000	146	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,833.00000	3,970	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			544.00000	499	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,169.00000	1,274	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			225.00000	207	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,950.00000	3,081	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			101.00000	91	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,926.00000	5,065	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			584.00000	536	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,059.00000	1,160	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			303.00000	279	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,278.00000	2,403	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			110.00000	98	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,784.00000	4,922	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			613.00000	562	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			988.00000	1,086	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			115.00000	103	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,690.00000	4,828	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			628.00000	576	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			953.00000	1,050	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			274.00000	252	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,499.00000	2,626	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			118.00000	106	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,643.00000	4,780	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			660.00000	604	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			884.00000	979	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			123.00000	112	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,548.00000	4,686	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			205.00000	188	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,179.00000	3,312	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			89.00000	79	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,163.00000	5,304	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		496.00000	456	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,321.00000	1,430	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		217.00000	199	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,041.00000	3,173	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		208.00000	192	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,133.00000	3,266	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		91.00000	81	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,116.00000	5,256	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		205.00000	188	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,179.00000	3,312	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		197.00000	181	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,271.00000	3,406	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		190.00000	175	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,364.00000	3,499	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		80.00000	71	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,354.00000	5,496	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		474.00000	436	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,399.00000	1,510	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		254.00000	233	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,678.00000	2,807	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		208.00000	192	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,133.00000	3,266	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		201.00000	185	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,225.00000	3,359	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		87.00000	77	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,211.00000	5,352	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		96.00000	86	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,021.00000	5,160	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		599.00000	549	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,023.00000	1,123	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		112.00000	101	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,737.00000	4,875	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		768.00000	702	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		692.00000	777	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		127.00000	118	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,452.00000	4,592	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		711.00000	651	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		786.00000	875	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		330.00000	303	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,104.00000	2,227	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		269.00000	247	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,543.00000	2,672	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		122.00000	109	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,596.00000	4,733	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.90	Call			297.00000	273	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,321.00000	2,447	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			244.00000	224	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,768.00000	2,898	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			107.00000	95	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,831.00000	4,970	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			344.00000	316	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,018.00000	2,140	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			330.00000	303	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,104.00000	2,227	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			125.00000	115	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,500.00000	4,639	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			694.00000	635	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			818.00000	909	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			104.00000	93	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,878.00000	5,017	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			130.00000	120	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,404.00000	4,544	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			853.00000	779	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			577.00000	654	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			367.00000	337	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,892.00000	2,011	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			136.00000	126	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,260.00000	4,400	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			875.00000	800	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			550.00000	624	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			375.00000	344	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,850.00000	1,969	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			138.00000	128	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,213.00000	4,352	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			923.00000	844	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			497.00000	568	22.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			143.00000	132	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,117.00000	4,256	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			899.00000	822	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			523.00000	596	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			399.00000	368	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,724.00000	1,842	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			383.00000	352	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,808.00000	1,926	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			141.00000	130	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,165.00000	4,304	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,110.00000	1,017	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			334.00000	392	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			434.00000	400	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,559.00000	1,674	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			162.00000	149	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,786.00000	3,923	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,081.00000	990	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			355.00000	415	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,169.00000	1,073	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			294.00000	347	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			474.00000	436	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,399.00000	1,510	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			168.00000	154	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,692.00000	3,828	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,200.00000	1,102	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			275.00000	326	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			171.00000	157	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,645.00000	3,781	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			999.00000	914	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			423.00000	488	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			416.00000	384	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,641.00000	1,758	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			399.00000	368	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,724.00000	1,842	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			151.00000	139	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,975.00000	4,113	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,139.00000	1,045	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			314.00000	369	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			464.00000	427	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,438.00000	1,551	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			165.00000	151	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,739.00000	3,876	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,232.00000	1,132	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			257.00000	306	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			496.00000	456	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,321.00000	1,430	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,414.00000	1,295	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			189.00000	219	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			557.00000	511	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,132.00000	1,235	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			171.00000	157	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,645.00000	3,781	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,453.00000	1,332	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			177.00000	206	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,492.00000	1,370	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			166.00000	194	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			584.00000	536	24.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,059.00000	1,160	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Call			177.00000	163	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,551.00000	3,687	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,532.00000	1,408	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			156.00000	182	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,226.00000	5,076	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,731.00000	3,581	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			5.00000	6	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,270.00000	2,129	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	53	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			153.00000	141	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,928.00000	4,065	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			36.00000	32	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,811.00000	6,956	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,476.00000	5,326	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,980.00000	3,830	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	4	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,505.00000	2,361	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			30.00000	36	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			41.00000	37	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,566.00000	6,711	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,695.00000	1,566	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			119.00000	141	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			660.00000	604	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			884.00000	979	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			628.00000	576	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			953.00000	1,050	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			519.00000	477	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,244.00000	1,351	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			193.00000	178	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,318.00000	3,452	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,781.00000	3,631	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	5	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,793.00000	2,647	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			17.00000	21	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,865.00000	1,732	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			90.00000	107	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			187.00000	172	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,411.00000	3,546	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			132.00000	122	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,356.00000	4,496	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,930.00000	3,780	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			4.00000	5	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,939.00000	2,792	22.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.95	Put			13.00000	16	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,997.00000	1,861	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			71.00000	85	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,987.00000	2,840	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			12.00000	15	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			2,041.00000	1,905	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			66.00000	79	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			4,030.00000	3,880	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	4	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			3,036.00000	2,889	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			11.00000	13	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			2,086.00000	1,949	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			61.00000	73	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			1,265.00000	1,162	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			239.00000	286	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,831.00000	3,681	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			5.00000	5	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,841.00000	2,695	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			16.00000	19	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,909.00000	1,775	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			83.00000	99	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			4,129.00000	3,979	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			3.00000	4	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			3,135.00000	2,987	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			10.00000	11	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			2,178.00000	2,038	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			52.00000	62	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,338.00000	1,225	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			213.00000	249	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.85340		9.00560		23.26	779,099.20	88	88.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			859.00000	793	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			853.00000	940	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			896.00000	828	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			791.00000	875	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			840.00000	776	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			885.00000	973	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			788.00000	729	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			983.00000	1,075	24.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			805.00000	744	23.95	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			950.00000	1,041	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			823.00000	760	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			917.00000	1,007	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			877.00000	810	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			822.00000	907	23.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			916.00000	846	23.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.85	Put			760.00000	843	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			725.00000	671	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,119.00000	1,217	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			696.00000	644	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,190.00000	1,290	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			655.00000	606	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,299.00000	1,403	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			682.00000	631	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,226.00000	1,328	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			629.00000	583	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,373.00000	1,480	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			668.00000	619	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,262.00000	1,365	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			290.00000	270	29.43	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,185.00000	3,317	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			642.00000	595	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,336.00000	1,441	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			571.00000	530	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,565.00000	1,677	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			539.00000	502	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,684.00000	1,798	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			492.00000	458	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,887.00000	2,005	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			529.00000	493	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,724.00000	1,839	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			560.00000	520	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,604.00000	1,717	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			267.00000	249	29.81	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,411.00000	3,545	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			725.00000	671	24.53	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,119.00000	1,217	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,336.00000	1,235	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			330.00000	382	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			617.00000	572	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,411.00000	1,518	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			593.00000	550	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,487.00000	1,597	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			549.00000	511	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,644.00000	1,757	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			510.00000	475	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,805.00000	1,922	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			246.00000	229	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,640.00000	3,776	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,306.00000	1,207	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			350.00000	404	21.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Call		605.00000	561	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,449.00000	1,558	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		582.00000	540	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,526.00000	1,637	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		520.00000	484	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,764.00000	1,880	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		501.00000	467	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,846.00000	1,964	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		242.00000	226	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,686.00000	3,822	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,221.00000	1,128	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		415.00000	474	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		593.00000	550	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,487.00000	1,597	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		510.00000	475	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,805.00000	1,922	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		475.00000	441	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		1,969.00000	2,088	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		230.00000	215	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,825.00000	3,962	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,142.00000	1,054	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		486.00000	551	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		560.00000	520	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,604.00000	1,717	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		501.00000	467	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,846.00000	1,964	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		484.00000	450	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,928.00000	2,046	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		466.00000	433	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,011.00000	2,130	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		449.00000	418	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,094.00000	2,214	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		220.00000	205	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,964.00000	4,102	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,249.00000	1,154	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		393.00000	450	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		605.00000	561	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,449.00000	1,558	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		234.00000	218	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,779.00000	3,915	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,513.00000	1,392	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		257.00000	288	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		710.00000	657	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,154.00000	1,254	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		582.00000	540	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,526.00000	1,637	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,550.00000	1,427	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			244.00000	274	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			617.00000	572	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,411.00000	1,518	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			262.00000	245	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,457.00000	3,591	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,587.00000	1,464	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			231.00000	260	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			740.00000	684	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,084.00000	1,181	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			710.00000	657	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,154.00000	1,254	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			258.00000	241	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,503.00000	3,637	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,625.00000	1,500	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			219.00000	247	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			756.00000	699	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,050.00000	1,145	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,256.00000	5,104	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,767.00000	3,615	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			11.00000	12	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,334.00000	2,191	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			78.00000	87	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,194.00000	1,103	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			438.00000	499	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			363.00000	339	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,608.00000	2,735	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			125.00000	114	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,369.00000	5,511	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			63.00000	58	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,808.00000	6,954	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,506.00000	5,353	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,013.00000	3,862	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			8.00000	9	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,562.00000	2,417	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			57.00000	64	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			396.00000	369	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,390.00000	2,515	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			238.00000	222	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,733.00000	3,869	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			140.00000	128	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,134.00000	5,274	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call			71.00000	64	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,565.00000	6,711	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,820.00000	1,690	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			165.00000	186	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			772.00000	713	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,016.00000	1,110	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			682.00000	631	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,226.00000	1,328	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			295.00000	275	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,140.00000	3,272	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,816.00000	3,665	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			10.00000	11	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,843.00000	2,696	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			38.00000	42	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,943.00000	1,809	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			137.00000	156	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			369.00000	344	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,564.00000	2,691	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			191.00000	179	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,385.00000	4,525	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			3,034.00000	2,885	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			28.00000	31	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,111.00000	1,974	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			106.00000	121	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			281.00000	261	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,275.00000	3,408	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			203.00000	190	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,197.00000	4,336	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			351.00000	328	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,696.00000	2,824	28.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			250.00000	233	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,594.00000	3,730	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			182.00000	171	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,527.00000	4,667	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			4,063.00000	3,911	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	8	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			3,082.00000	2,933	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			26.00000	29	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			2,155.00000	2,017	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			100.00000	113	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,370.00000	1,263	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			315.00000	360	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			340.00000	316	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			2,784.00000	2,913	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			177.00000	163	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,622.00000	4,760	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,915.00000	3,763	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		9.00000	10	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,938.00000	2,790	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		32.00000	36	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		2,026.00000	1,891	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		121.00000	138	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,277.00000	1,180	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		371.00000	427	21.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		458.00000	425	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,052.00000	2,172	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		323.00000	300	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		2,917.00000	3,046	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		167.00000	153	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,761.00000	4,899	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,865.00000	3,714	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		10.00000	10	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,890.00000	2,743	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		35.00000	39	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,984.00000	1,850	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		129.00000	147	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		317.00000	295	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		2,961.00000	3,091	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		227.00000	212	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		3,871.00000	4,008	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		163.00000	149	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		4,808.00000	4,946	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		441.00000	410	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,135.00000	2,257	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		311.00000	290	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,006.00000	3,136	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		223.00000	208	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		3,918.00000	4,055	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		160.00000	146	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		4,854.00000	4,993	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		334.00000	311	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		2,829.00000	2,957	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		175.00000	160	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,669.00000	4,806	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		4,112.00000	3,961	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	7	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		3,130.00000	2,980	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		25.00000	27	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		2,200.00000	2,059	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		94.00000	106	21.08	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 14/06/2010 Currency Future	7.90	Call		1,405.00000	1,293	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		299.00000	339	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		492.00000	458	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,887.00000	2,005	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		345.00000	322	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,740.00000	2,868	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		180.00000	167	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,574.00000	4,714	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.22060	13.31970		20.09	2,921,752.60	221	22,046.00
£ / R On 12/06/2009 Currency Future	13.30	Call		276.00000	224	20.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		256.00000	303	20.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		378.00000	312	19.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		158.00000	192	19.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		350.00000	288	19.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		180.00000	217	19.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		298.00000	243	20.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		229.00000	273	20.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		475.00000	400	19.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		105.00000	129	19.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		587.00000	511	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		67.00000	90	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		627.00000	549	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		58.00000	78	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		669.00000	588	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		49.00000	68	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		799.00000	712	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		29.00000	42	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		711.00000	628	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		42.00000	58	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		548.00000	471	19.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		78.00000	101	19.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		323.00000	264	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		203.00000	244	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		235.00000	189	21.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		315.00000	369	21.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		255.00000	206	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		285.00000	335	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		217.00000	175	21.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		348.00000	404	21.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		105.00000	81	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		686.00000	761	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		172.00000	136	22.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		452.00000	515	22.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		158.00000	124	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.65	Put			489.00000	554	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			146.00000	114	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			526.00000	594	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			114.00000	88	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			645.00000	718	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			80.00000	57	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			811.00000	887	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			97.00000	72	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			727.00000	802	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			105.00000	81	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			686.00000	761	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			90.00000	65	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			770.00000	844	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			64.00000	45	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			895.00000	974	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			57.00000	40	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			938.00000	1,019	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			51.00000	35	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			981.00000	1,064	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			45.00000	31	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,026.00000	1,110	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			72.00000	51	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			852.00000	930	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			19.00000	11	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,349.00000	1,441	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			9.00000	5	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,590.00000	1,685	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,082.00000	2,180	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			5.00000	3	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,785.00000	1,882	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			7.00000	4	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,687.00000	1,783	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			6.00000	3	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,736.00000	1,833	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			9.00000	5	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,590.00000	1,685	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			36.00000	23	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,116.00000	1,203	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			24.00000	15	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,255.00000	1,345	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			16.00000	10	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,397.00000	1,489	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	7	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,493.00000	1,587	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.85	Call			11.00000	6	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,541.00000	1,636	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			8.00000	5	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,638.00000	1,734	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			19.00000	11	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,349.00000	1,441	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			14.00000	8	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,444.00000	1,538	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			21.00000	13	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,302.00000	1,393	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			21.00000	13	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,302.00000	1,393	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			28.00000	18	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,208.00000	1,297	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			40.00000	27	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,071.00000	1,156	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			31.00000	20	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,162.00000	1,250	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,033.00000	2,131	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4.00000	2	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,835.00000	1,932	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,033.00000	2,131	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			6.00000	3	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,736.00000	1,833	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,132.00000	2,230	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3.00000	2	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,933.00000	2,031	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			64.00000	45	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			895.00000	974	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			11.00000	6	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,541.00000	1,636	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			4.00000	2	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,884.00000	1,981	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,231.00000	2,330	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,581.00000	2,680	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,830.00000	2,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,531.00000	2,630	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	0	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.65	Put			2,331.00000	2,430	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,381.00000	2,480	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,281.00000	2,380	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,431.00000	2,530	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,281.00000	2,380	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,030.00000	3,129	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,681.00000	2,779	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,780.00000	2,879	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,180.00000	3,279	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,880.00000	2,979	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,080.00000	3,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,280.00000	3,379	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,380.00000	3,479	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,430.00000	3,529	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,130.00000	3,229	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,930.00000	3,029	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,480.00000	3,579	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,830.00000	3,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,730.00000	3,829	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,180.00000	4,279	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,480.00000	4,579	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,080.00000	5,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,680.00000	5,779	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,830.00000	5,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,480.00000	5,579	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,030.00000	5,129	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,930.00000	5,029	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,430.00000	5,529	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,930.00000	4,029	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,980.00000	3,079	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,481.00000	2,580	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			5.00000	3	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,785.00000	1,882	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,983.00000	2,081	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,082.00000	2,180	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,182.00000	2,280	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	7	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,493.00000	1,587	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			3.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,983.00000	2,081	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4.00000	2	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,835.00000	1,932	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,231.00000	2,330	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,481.00000	2,580	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,581.00000	2,680	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,331.00000	2,430	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,880.00000	2,979	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,581.00000	2,680	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,780.00000	2,879	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.95	Put			2,631.00000	2,730	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,730.00000	2,829	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,080.00000	3,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,681.00000	2,779	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,980.00000	3,079	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,280.00000	3,379	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,480.00000	3,579	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,380.00000	3,479	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,580.00000	3,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,680.00000	3,779	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,580.00000	3,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,780.00000	3,879	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,230.00000	3,329	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,330.00000	3,429	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,530.00000	3,629	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,630.00000	3,729	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,830.00000	2,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,030.00000	3,129	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,530.00000	3,629	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,030.00000	4,129	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,130.00000	4,229	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,230.00000	4,329	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,330.00000	4,429	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,130.00000	5,229	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,230.00000	5,329	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,330.00000	5,429	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,530.00000	5,629	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,630.00000	5,729	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,730.00000	5,829	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,530.00000	4,629	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,630.00000	4,729	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,730.00000	4,829	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,830.00000	4,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,630.00000	4,729	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,830.00000	4,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,130.00000	5,229	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,330.00000	5,429	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,180.00000	5,279	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,280.00000	5,379	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,380.00000	5,479	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,580.00000	5,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,780.00000	5,879	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,880.00000	5,979	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,530.00000	5,629	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,730.00000	5,829	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.25	Put		5,930.00000	6,029	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,030.00000	6,129	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		6,130.00000	6,229	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,230.00000	6,329	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,580.00000	5,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,980.00000	6,079	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		6,080.00000	6,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,080.00000	4,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put		4,280.00000	4,379	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put		4,380.00000	4,479	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,580.00000	4,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put		4,680.00000	4,779	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put		4,780.00000	4,879	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put		4,880.00000	4,979	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put		3,780.00000	3,879	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put		3,880.00000	3,979	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put		3,980.00000	4,079	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,080.00000	4,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put		4,580.00000	4,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put		3,330.00000	3,429	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put		3,830.00000	3,929	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put		3,730.00000	3,829	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call		0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put		4,030.00000	4,129	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,230.00000	4,329	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,130.00000	3,229	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,531.00000	2,630	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			24.00000	15	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,255.00000	1,345	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			135.00000	105	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			565.00000	634	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			80.00000	57	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			811.00000	887	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			124.00000	96	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			604.00000	676	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			36.00000	23	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,116.00000	1,203	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			201.00000	161	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			381.00000	440	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			124.00000	96	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			604.00000	676	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			114.00000	88	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			645.00000	718	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			40.00000	27	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,071.00000	1,156	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			45.00000	31	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,026.00000	1,110	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			186.00000	148	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			416.00000	477	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			158.00000	124	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			489.00000	554	22.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			186.00000	148	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			416.00000	477	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			235.00000	189	21.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			315.00000	369	21.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,420.00000	5,321	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,920.00000	3,821	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,420.00000	2,321	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			936.00000	845	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			17.00000	25	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,080.00000	5,179	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.90	Put		6,580.00000	6,679	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,870.00000	5,771	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		4,370.00000	4,271	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,870.00000	2,771	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,372.00000	1,274	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		2.00000	3	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		6,120.00000	6,021	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,620.00000	4,521	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		3,120.00000	3,021	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,620.00000	1,522	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		0.00000	1	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		510.00000	432	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		90.00000	112	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		441.00000	369	19.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		121.00000	148	19.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		890.00000	800	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		20.00000	29	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		409.00000	340	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		139.00000	169	19.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		1,031.00000	937	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		11.00000	17	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		936.00000	845	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		17.00000	25	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		844.00000	756	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		24.00000	35	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		755.00000	670	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		35.00000	49	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		510.00000	432	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		90.00000	112	19.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		1,079.00000	984	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		9.00000	14	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		983.00000	891	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		14.00000	20	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		755.00000	670	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		35.00000	49	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		378.00000	312	19.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		158.00000	192	19.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		711.00000	628	19.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		42.00000	58	19.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.15	Call			350.00000	288	19.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			180.00000	217	19.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	136	22.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			0.00000	515	22.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.44000		13.53670		20.82	134,400.00	10	3,582.00
£ / R On 14/09/2009 Currency Future	13.55	Call			631.00000	583	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			644.00000	693	21.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			737.00000	684	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			501.00000	544	20.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			693.00000	642	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			556.00000	602	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			672.00000	622	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			585.00000	632	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			786.00000	729	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			449.00000	489	20.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			811.00000	753	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			424.00000	463	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			901.00000	833	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			364.00000	393	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			932.00000	863	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			346.00000	373	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			964.00000	894	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			328.00000	354	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			1,064.00000	990	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			277.00000	300	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			997.00000	926	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			310.00000	336	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			870.00000	804	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			384.00000	414	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			693.00000	642	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			556.00000	602	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			611.00000	565	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			674.00000	725	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			592.00000	547	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			705.00000	757	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			451.00000	415	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,014.00000	1,075	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			540.00000	498	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			803.00000	858	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			508.00000	469	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			871.00000	929	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			523.00000	483	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			837.00000	893	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			508.00000	469	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			871.00000	929	22.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.05	Call			464.00000	428	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			978.00000	1,038	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			413.00000	372	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,126.00000	1,182	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			425.00000	387	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,088.00000	1,147	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			451.00000	415	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,014.00000	1,075	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			382.00000	343	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,195.00000	1,253	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			352.00000	316	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,266.00000	1,326	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			338.00000	303	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,302.00000	1,363	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			397.00000	357	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,160.00000	1,217	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			252.00000	224	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,566.00000	1,634	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			203.00000	178	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,766.00000	1,838	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			128.00000	111	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,191.00000	2,271	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			162.00000	141	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,975.00000	2,051	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			177.00000	155	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,891.00000	1,965	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			194.00000	170	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,807.00000	1,880	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			252.00000	224	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,566.00000	1,634	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			312.00000	278	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,375.00000	1,438	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			275.00000	244	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,488.00000	1,554	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			203.00000	178	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,766.00000	1,838	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			222.00000	195	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,685.00000	1,755	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			242.00000	214	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,605.00000	1,674	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			212.00000	187	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,725.00000	1,797	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			232.00000	204	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,645.00000	1,714	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			264.00000	234	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put			1,527.00000	1,594	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			242.00000	214	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,605.00000	1,674	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			169.00000	148	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,933.00000	2,008	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			185.00000	162	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,849.00000	1,922	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			287.00000	255	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,450.00000	1,515	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			162.00000	141	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,975.00000	2,051	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			128.00000	111	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,191.00000	2,271	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			147.00000	128	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,061.00000	2,138	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			122.00000	105	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,235.00000	2,315	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			116.00000	100	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,280.00000	2,360	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			141.00000	122	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,104.00000	2,182	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			367.00000	329	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,230.00000	1,289	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			106.00000	91	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,369.00000	2,451	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			299.00000	266	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,412.00000	1,476	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			264.00000	234	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,527.00000	1,594	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			154.00000	134	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,018.00000	2,094	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			397.00000	357	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,160.00000	1,217	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			478.00000	441	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			942.00000	1,001	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			493.00000	455	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			906.00000	965	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			438.00000	403	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,051.00000	1,113	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			325.00000	290	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,338.00000	1,400	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			169.00000	148	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,933.00000	2,008	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			96.00000	82	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,459.00000	2,542	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Call			154.00000	134	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,018.00000	2,094	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			106.00000	91	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,369.00000	2,451	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			96.00000	82	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,459.00000	2,542	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			87.00000	74	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,550.00000	2,634	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			78.00000	67	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,642.00000	2,727	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			212.00000	187	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,725.00000	1,797	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			134.00000	116	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,147.00000	2,226	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			111.00000	95	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,324.00000	2,405	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			134.00000	116	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,147.00000	2,226	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			100.00000	86	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,414.00000	2,496	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			91.00000	78	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,504.00000	2,588	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			82.00000	70	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,596.00000	2,680	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			367.00000	329	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,230.00000	1,289	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			64.00000	54	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,827.00000	2,914	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			438.00000	403	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,051.00000	1,113	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			299.00000	266	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,412.00000	1,476	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			194.00000	170	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,807.00000	1,880	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			312.00000	278	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,375.00000	1,438	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			556.00000	514	21.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			770.00000	824	21.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			523.00000	483	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			837.00000	893	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			464.00000	428	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			978.00000	1,038	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			325.00000	290	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,338.00000	1,400	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			540.00000	498	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.80	Put			803.00000	858	21.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			574.00000	530	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			737.00000	790	21.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			382.00000	343	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,195.00000	1,253	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			651.00000	602	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			614.00000	662	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			611.00000	565	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			674.00000	725	21.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,437.00000	5,340	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,937.00000	3,840	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,458.00000	2,364	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			21.00000	24	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,169.00000	1,093	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			233.00000	253	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			27.00000	22	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,590.00000	3,682	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			5.00000	4	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,068.00000	5,164	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	0	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,564.00000	6,660	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,887.00000	5,790	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,387.00000	4,290	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,895.00000	2,799	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			8.00000	9	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,516.00000	1,431	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			129.00000	141	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			44.00000	37	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,157.00000	3,247	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			8.00000	6	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,621.00000	4,716	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,114.00000	6,211	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,137.00000	6,040	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,637.00000	4,540	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,141.00000	3,045	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			4.00000	5	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,726.00000	1,638	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			89.00000	98	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.40	Call		58.00000	48	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,921.00000	3,008	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		11.00000	8	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,374.00000	4,468	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	1	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,865.00000	5,961	22.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		840.00000	778	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		404.00000	438	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,134.00000	1,058	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		247.00000	268	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		761.00000	706	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		474.00000	516	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		715.00000	663	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	573	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,242.00000	1,164	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		206.00000	224	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,098.00000	1,024	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		262.00000	284	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		1,030.00000	958	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		293.00000	318	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		840.00000	778	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		404.00000	438	19.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,280.00000	1,200	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		193.00000	210	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,205.00000	1,128	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		219.00000	238	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		997.00000	926	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		310.00000	336	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		964.00000	894	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		328.00000	354	19.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		811.00000	753	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		424.00000	463	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		715.00000	663	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		528.00000	573	20.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		592.00000	547	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		705.00000	757	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.63860	13.73590		21.03	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.75	Call		864.00000	815	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		878.00000	927	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		965.00000	913	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		729.00000	775	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		924.00000	873	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		788.00000	834	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		904.00000	853	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		818.00000	865	21.03	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 14/12/2009 Currency Future	13.40	Call			1,008.00000	954	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			672.00000	716	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			1,030.00000	975	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			644.00000	687	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			1,114.00000	1,047	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			578.00000	609	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,143.00000	1,075	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			557.00000	587	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,172.00000	1,104	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			536.00000	565	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,263.00000	1,193	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			477.00000	504	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,232.00000	1,162	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			497.00000	524	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			924.00000	873	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			788.00000	834	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			845.00000	797	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			909.00000	959	21.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			883.00000	834	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			847.00000	896	21.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			826.00000	780	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			940.00000	991	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			667.00000	620	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,231.00000	1,281	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			773.00000	730	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,037.00000	1,091	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			757.00000	714	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,071.00000	1,125	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			757.00000	714	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,071.00000	1,125	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			740.00000	694	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,104.00000	1,156	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			686.00000	638	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,200.00000	1,249	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			613.00000	568	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,327.00000	1,380	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			649.00000	602	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,263.00000	1,314	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			631.00000	585	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,295.00000	1,347	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			596.00000	552	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,360.00000	1,413	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			471.00000	434	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,635.00000	1,695	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			486.00000	447	21.83	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 14/12/2009 Currency Future	14.85	Put			1,600.00000	1,659	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			562.00000	520	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,427.00000	1,482	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			531.00000	490	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,495.00000	1,551	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			500.00000	461	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,564.00000	1,623	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			444.00000	408	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,708.00000	1,769	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			418.00000	383	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,782.00000	1,844	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			393.00000	360	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,857.00000	1,921	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			305.00000	277	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,169.00000	2,239	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			740.00000	694	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,104.00000	1,156	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			705.00000	656	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,169.00000	1,218	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			808.00000	762	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			972.00000	1,024	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			562.00000	520	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,427.00000	1,482	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			725.00000	675	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,139.00000	1,186	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			579.00000	536	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,393.00000	1,447	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			546.00000	505	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,460.00000	1,516	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			515.00000	475	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,529.00000	1,587	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			405.00000	371	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,819.00000	1,883	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			826.00000	780	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			940.00000	991	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			790.00000	746	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,004.00000	1,057	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			725.00000	675	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,139.00000	1,186	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			579.00000	536	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,393.00000	1,447	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			457.00000	421	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,671.00000	1,732	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			546.00000	505	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,460.00000	1,516	21.83	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 14/12/2009 Currency Future	15.05	Call			430.00000	395	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,745.00000	1,807	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			808.00000	762	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			972.00000	1,024	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			631.00000	585	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,295.00000	1,347	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			471.00000	434	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,635.00000	1,695	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			649.00000	602	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,263.00000	1,314	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,436.00000	5,339	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,944.00000	3,848	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			8.00000	9	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,526.00000	2,435	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			90.00000	96	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,359.00000	1,285	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			423.00000	447	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			268.00000	243	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,332.00000	2,404	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			93.00000	82	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,658.00000	3,744	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			29.00000	25	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,093.00000	5,186	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			8.00000	7	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,572.00000	6,668	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,886.00000	5,789	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,389.00000	4,292	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			3.00000	3	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,935.00000	2,841	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			49.00000	52	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,670.00000	1,590	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			284.00000	302	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			357.00000	327	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			1,972.00000	2,038	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			130.00000	115	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,244.00000	3,327	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			42.00000	36	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,656.00000	4,747	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			12.00000	10	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,126.00000	6,222	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,136.00000	6,039	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,638.00000	4,541	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	2	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,169.00000	3,075	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		34.00000	36	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,859.00000	1,776	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		223.00000	237	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		155.00000	139	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,019.00000	3,100	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		51.00000	44	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,415.00000	4,506	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		15.00000	13	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,879.00000	5,974	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		1,058.00000	997	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		622.00000	659	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		1,008.00000	954	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		672.00000	716	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,295.00000	1,223	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		459.00000	484	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,493.00000	1,416	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		357.00000	378	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,425.00000	1,350	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		389.00000	411	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,295.00000	1,223	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		459.00000	484	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,391.00000	1,317	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		406.00000	429	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,326.00000	1,254	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		441.00000	465	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,202.00000	1,133	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		516.00000	544	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		1,085.00000	1,020	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		600.00000	631	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		986.00000	934	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		700.00000	745	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		945.00000	893	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		759.00000	805	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		773.00000	730	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,037.00000	1,091	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		1,030.00000	975	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		644.00000	687	20.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.83450	13.93390		21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		0.00000	1,017	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		0.00000	1,133	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,165.00000	1,113	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		931.00000	978	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,125.00000	1,073	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.80	Put			991.00000	1,039	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,208.00000	1,154	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			874.00000	919	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,252.00000	1,196	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			818.00000	862	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,465.00000	4,370	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			31.00000	36	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,505.00000	3,406	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			71.00000	72	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,590.00000	2,502	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			156.00000	167	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,820.00000	1,744	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			386.00000	410	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			881.00000	839	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,447.00000	1,505	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			638.00000	607	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,204.00000	2,273	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			473.00000	449	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,039.00000	3,115	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			354.00000	336	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,920.00000	4,001	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,370.00000	4,275	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			36.00000	41	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,408.00000	3,309	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			74.00000	74	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,506.00000	2,419	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			173.00000	185	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,752.00000	1,677	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			418.00000	443	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			852.00000	811	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,518.00000	1,577	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			619.00000	589	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,285.00000	2,354	24.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			459.00000	436	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,125.00000	3,202	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			344.00000	326	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,010.00000	4,092	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,275.00000	4,181	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			41.00000	46	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,311.00000	3,212	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			77.00000	77	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,424.00000	2,338	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			190.00000	203	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,686.00000	1,612	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			452.00000	477	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.70	Call		824.00000	784	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,590.00000	1,650	22.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		600.00000	572	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,367.00000	2,437	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		446.00000	424	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,212.00000	3,290	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		335.00000	317	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,101.00000	4,183	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,180.00000	4,087	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		46.00000	52	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,215.00000	3,115	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		81.00000	80	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,343.00000	2,258	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		209.00000	223	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,621.00000	1,548	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		487.00000	514	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		797.00000	758	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,663.00000	1,724	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		583.00000	555	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,449.00000	2,520	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		434.00000	412	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,300.00000	3,378	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		326.00000	309	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,192.00000	4,274	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		0.00000	3,942	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		0.00000	58	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		0.00000	2,977	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		0.00000	92	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		0.00000	2,141	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		0.00000	257	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		0.00000	1,462	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		0.00000	578	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		0.00000	722	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		0.00000	1,837	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		0.00000	530	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		0.00000	2,646	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		0.00000	394	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		0.00000	3,510	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		0.00000	292	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		0.00000	4,408	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.03140	14.13210		20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,213.00000	1,163	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,231.00000	1,281	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,308.00000	1,255	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,076.00000	1,123	20.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.00	Call		1,269.00000	1,217	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,137.00000	1,186	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,250.00000	1,199	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,168.00000	1,217	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,369.00000	1,314	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		987.00000	1,033	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,479.00000	1,420	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		847.00000	889	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,502.00000	1,443	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		820.00000	861	20.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,599.00000	1,536	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		717.00000	755	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,550.00000	1,489	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		768.00000	807	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,349.00000	1,294	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,016.00000	1,062	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,308.00000	1,255	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,076.00000	1,123	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,232.00000	1,181	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,199.00000	1,249	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,060.00000	1,014	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,528.00000	1,583	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,142.00000	1,094	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,360.00000	1,412	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,526.00000	1,465	19.92	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		794.00000	834	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		491.00000	469	25.73	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,859.00000	3,937	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,288.00000	1,236	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,106.00000	1,154	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,161.00000	2,083	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		379.00000	402	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,830.00000	1,757	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		548.00000	575	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,328.00000	1,274	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,046.00000	1,093	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		854.00000	817	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,072.00000	2,136	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		657.00000	628	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,875.00000	2,947	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		510.00000	487	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,728.00000	3,805	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		397.00000	379	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,615.00000	4,697	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,197.00000	2,118	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Put		365.00000	387	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,861.00000	1,788	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		529.00000	556	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,574.00000	1,512	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		742.00000	781	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,159.00000	1,110	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,327.00000	1,379	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		866.00000	829	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,034.00000	2,097	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		665.00000	636	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,833.00000	2,905	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		516.00000	493	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,684.00000	3,761	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		402.00000	383	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,570.00000	4,652	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,541.00000	5,441	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		9.00000	10	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,098.00000	4,003	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		66.00000	72	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,745.00000	2,656	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		212.00000	225	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,679.00000	1,611	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		647.00000	680	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		700.00000	669	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,668.00000	2,738	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		479.00000	457	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		3,947.00000	4,026	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		317.00000	298	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,285.00000	5,366	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		187.00000	174	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,655.00000	6,743	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,986.00000	5,886	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	5	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,521.00000	4,425	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		38.00000	43	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,128.00000	3,036	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		146.00000	154	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,958.00000	1,883	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		476.00000	501	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		787.00000	753	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,305.00000	2,371	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		536.00000	512	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,554.00000	3,630	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		370.00000	348	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,888.00000	4,967	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Call			219.00000	205	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,237.00000	6,324	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,235.00000	6,134	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	3	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,760.00000	4,663	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			28.00000	32	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,354.00000	3,259	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			122.00000	128	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,127.00000	2,049	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			394.00000	417	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			843.00000	806	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,111.00000	2,174	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			572.00000	546	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,340.00000	3,414	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			393.00000	374	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,661.00000	4,743	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			239.00000	224	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,007.00000	6,093	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,664.00000	4,567	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			32.00000	36	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,723.00000	3,628	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			91.00000	96	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,828.00000	2,739	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			196.00000	207	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,058.00000	1,981	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			426.00000	450	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,092.00000	1,045	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,460.00000	1,514	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			820.00000	784	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,188.00000	2,253	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			633.00000	606	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,001.00000	3,074	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,816.00000	3,721	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			84.00000	90	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,912.00000	2,822	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			180.00000	191	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,125.00000	1,077	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,393.00000	1,446	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			649.00000	621	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,917.00000	2,989	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			504.00000	481	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,772.00000	3,849	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,808.00000	4,711	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			26.00000	30	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,863.00000	3,768	20.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.35	Put		81.00000	86	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,955.00000	2,865	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		173.00000	183	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		485.00000	463	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,903.00000	3,982	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		1,014.00000	970	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,632.00000	1,689	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		766.00000	733	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,384.00000	2,451	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		595.00000	567	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,213.00000	3,286	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		462.00000	440	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,080.00000	4,158	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		943.00000	902	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,811.00000	1,871	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		718.00000	686	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,586.00000	2,655	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		557.00000	532	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,425.00000	3,500	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		433.00000	413	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,301.00000	4,381	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,426.00000	4,330	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		44.00000	49	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,491.00000	3,396	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		109.00000	115	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,621.00000	2,534	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		239.00000	253	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,893.00000	1,819	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		511.00000	538	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		879.00000	840	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		1,996.00000	2,059	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		674.00000	644	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,792.00000	2,863	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		523.00000	499	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,641.00000	3,717	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		407.00000	388	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,525.00000	4,607	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,284.00000	4,190	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		52.00000	58	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,500.00000	2,414	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		268.00000	283	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,799.00000	1,726	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		567.00000	595	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,237.00000	4,143	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		55.00000	62	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.95	Call		3,308.00000	3,213	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		126.00000	132	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,461.00000	2,375	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		279.00000	294	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,768.00000	1,696	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		586.00000	615	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		831.00000	795	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,149.00000	2,213	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		641.00000	613	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		2,959.00000	3,032	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		497.00000	475	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,815.00000	3,893	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		388.00000	370	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,706.00000	4,788	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,144.00000	4,051	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		62.00000	69	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,218.00000	3,123	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		136.00000	141	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,382.00000	2,298	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		300.00000	316	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,708.00000	1,637	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		626.00000	656	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		809.00000	773	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,227.00000	2,292	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		626.00000	598	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,044.00000	3,117	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		379.00000	361	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,797.00000	4,879	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		0.00000	3,956	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		0.00000	75	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		0.00000	2,225	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		0.00000	343	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		0.00000	1,586	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		0.00000	704	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		0.00000	583	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		0.00000	3,201	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		0.00000	451	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		0.00000	4,070	25.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.65110	11.66360		19.93	5,394,459.30	463	24,823.00
€ / R On 12/06/2009 Currency Future	11.65	Call		235.00000	223	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		221.00000	222	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		311.00000	297	19.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		147.00000	146	19.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		283.00000	270	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.55	Put			169.00000	169	19.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			195.00000	183	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			281.00000	282	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			235.00000	223	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			221.00000	222	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			258.00000	245	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			194.00000	194	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			407.00000	390	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			94.00000	89	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			443.00000	425	18.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			79.00000	74	18.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			519.00000	502	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			56.00000	51	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			373.00000	357	18.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			110.00000	106	18.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			341.00000	326	18.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			127.00000	125	18.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			178.00000	166	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			314.00000	315	20.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			162.00000	151	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			349.00000	350	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			162.00000	151	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			349.00000	350	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			136.00000	124	21.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			422.00000	423	21.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			69.00000	60	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			655.00000	659	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			101.00000	90	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			537.00000	539	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			101.00000	90	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			537.00000	539	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			60.00000	53	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			697.00000	701	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			79.00000	69	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			615.00000	618	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			53.00000	45	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			739.00000	744	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			46.00000	39	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			782.00000	788	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			40.00000	34	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			826.00000	833	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			25.00000	21	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			962.00000	970	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			13.00000	11	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,150.00000	1,159	22.38	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 12/06/2009 Currency Future	13.00	Call			7.00000	5	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,343.00000	1,354	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			8.00000	6	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,294.00000	1,305	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,639.00000	1,650	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,688.00000	1,700	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			3.00000	2	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,589.00000	1,601	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			3.00000	2	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,540.00000	1,551	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			4.00000	3	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,490.00000	1,502	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			4.00000	3	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,490.00000	1,502	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			6.00000	4	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,392.00000	1,403	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,837.00000	1,850	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,987.00000	1,999	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,037.00000	2,049	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,738.00000	1,750	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,688.00000	1,700	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			6.00000	4	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,392.00000	1,403	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			11.00000	9	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,198.00000	1,208	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			5.00000	3	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,441.00000	1,452	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			9.00000	7	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,246.00000	1,256	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,788.00000	1,800	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,987.00000	1,999	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,037.00000	2,049	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,137.00000	2,149	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	22.38	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 12/06/2009 Currency Future	13.90	Put			2,237.00000	2,249	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,937.00000	1,949	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,639.00000	1,650	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,887.00000	1,899	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,287.00000	2,299	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,336.00000	2,349	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,436.00000	2,449	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,986.00000	2,999	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,036.00000	3,049	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,686.00000	2,699	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,486.00000	2,499	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,187.00000	2,199	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,937.00000	1,949	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,887.00000	1,899	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,137.00000	2,149	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,738.00000	1,750	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,436.00000	2,449	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,836.00000	2,849	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,236.00000	3,249	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,536.00000	3,549	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,636.00000	2,649	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,536.00000	2,549	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			9.00000	7	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,246.00000	1,256	22.38	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 12/06/2009 Currency Future	12.75	Call			16.00000	13	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,102.00000	1,111	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			60.00000	53	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			697.00000	701	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			53.00000	45	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			739.00000	744	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			30.00000	25	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			916.00000	923	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			34.00000	29	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			871.00000	878	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			22.00000	18	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,008.00000	1,017	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			114.00000	103	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			500.00000	501	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			89.00000	79	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			576.00000	578	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			214.00000	202	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			250.00000	251	20.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			148.00000	137	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			385.00000	386	21.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			124.00000	113	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			461.00000	462	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			30.00000	25	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			916.00000	923	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			18.00000	15	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,055.00000	1,064	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			114.00000	103	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			500.00000	501	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			89.00000	79	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			576.00000	578	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			22.00000	18	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,008.00000	1,017	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			11.00000	9	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,198.00000	1,208	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			25.00000	21	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			962.00000	970	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			46.00000	39	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			782.00000	788	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			13.00000	11	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,150.00000	1,159	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,087.00000	2,099	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,237.00000	2,249	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.38	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 12/06/2009 Currency Future	14.25	Put			2,586.00000	2,599	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,786.00000	2,799	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,886.00000	2,899	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,086.00000	3,099	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,186.00000	3,199	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,286.00000	3,299	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,386.00000	3,399	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,736.00000	2,749	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,936.00000	2,949	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,636.00000	2,649	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,736.00000	2,749	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,936.00000	2,949	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,136.00000	3,149	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,336.00000	3,349	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,436.00000	3,449	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,636.00000	3,649	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,736.00000	3,749	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,836.00000	3,849	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,936.00000	3,949	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,136.00000	3,149	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,236.00000	3,249	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,636.00000	3,649	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,386.00000	2,399	22.38	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 12/06/2009 Currency Future	13.10	Call			5.00000	3	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,441.00000	1,452	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,386.00000	2,399	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,486.00000	2,499	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,536.00000	2,549	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,414.00000	5,401	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,914.00000	3,901	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,414.00000	2,401	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			922.00000	908	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			8.00000	7	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,586.00000	3,599	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,086.00000	5,099	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,586.00000	6,599	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,764.00000	5,751	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,264.00000	4,251	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,764.00000	2,751	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,265.00000	1,252	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			1.00000	1	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,736.00000	4,749	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,236.00000	6,249	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,864.00000	5,851	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,364.00000	4,351	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,864.00000	2,851	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,364.00000	1,351	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			1.00000	0	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,636.00000	4,649	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	22.38	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 12/06/2009 Currency Future	17.80	Put		6,136.00000	6,149	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		258.00000	245	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		194.00000	194	19.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		645.00000	629	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		32.00000	28	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		560.00000	543	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		46.00000	42	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		480.00000	463	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		66.00000	61	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		689.00000	674	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		26.00000	23	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		602.00000	586	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		38.00000	35	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		780.00000	765	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		17.00000	14	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		602.00000	586	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		38.00000	35	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		560.00000	543	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		46.00000	42	18.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		407.00000	390	18.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		94.00000	89	18.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.83860	11.84830		20.51	2,367,720.00	200	5,384.00
€ / R On 14/09/2009 Currency Future	11.85	Call		546.00000	538	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		547.00000	549	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		607.00000	599	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		459.00000	460	20.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		586.00000	578	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		488.00000	490	20.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		527.00000	519	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		578.00000	580	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		566.00000	558	20.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		517.00000	519	20.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		702.00000	693	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		354.00000	354	19.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		790.00000	781	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		292.00000	292	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		676.00000	667	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		378.00000	379	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		629.00000	621	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		431.00000	432	19.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		490.00000	483	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		642.00000	644	20.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		508.00000	500	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		610.00000	612	20.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		474.00000	466	21.15	0.00	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	12.05	Put			675.00000	677	21.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			457.00000	450	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			709.00000	711	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			360.00000	353	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			912.00000	914	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			395.00000	387	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			847.00000	849	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			413.00000	405	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			815.00000	817	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			344.00000	337	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			946.00000	948	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			328.00000	321	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			980.00000	982	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			298.00000	292	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,050.00000	1,053	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			284.00000	278	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,086.00000	1,089	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			245.00000	239	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,197.00000	1,200	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			200.00000	194	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,351.00000	1,356	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			162.00000	157	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,513.00000	1,518	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			171.00000	166	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,472.00000	1,477	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			171.00000	166	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,472.00000	1,477	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			116.00000	112	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,768.00000	1,774	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			110.00000	106	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,811.00000	1,817	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			123.00000	119	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,724.00000	1,730	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			130.00000	126	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,682.00000	1,687	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			137.00000	133	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,639.00000	1,644	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			137.00000	133	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,639.00000	1,644	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			153.00000	148	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,555.00000	1,560	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			92.00000	89	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,944.00000	1,950	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			77.00000	74	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,079.00000	2,086	21.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.90	Call		73.00000	70	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,124.00000	2,131	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		104.00000	100	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,855.00000	1,861	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		145.00000	140	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,597.00000	1,602	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		145.00000	140	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,597.00000	1,602	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		130.00000	126	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,682.00000	1,687	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		190.00000	184	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,391.00000	1,396	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		87.00000	84	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,989.00000	1,995	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		98.00000	94	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,899.00000	1,906	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		73.00000	70	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,124.00000	2,131	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		68.00000	66	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,170.00000	2,177	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		64.00000	62	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,216.00000	2,223	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		57.00000	55	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,309.00000	2,316	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		82.00000	79	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,034.00000	2,040	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		180.00000	175	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,432.00000	1,436	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		50.00000	48	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,402.00000	2,410	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		22.00000	20	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,023.00000	3,032	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		82.00000	79	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,034.00000	2,040	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		57.00000	55	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,309.00000	2,316	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		44.00000	42	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,496.00000	2,504	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		39.00000	37	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,591.00000	2,599	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		34.00000	33	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,686.00000	2,694	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		30.00000	29	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		2,782.00000	2,790	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		104.00000	100	21.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.60	Put		1,855.00000	1,861	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		44.00000	42	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,496.00000	2,504	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		39.00000	37	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,591.00000	2,599	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call		271.00000	264	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put		1,122.00000	1,126	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		245.00000	239	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,197.00000	1,200	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		221.00000	216	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,273.00000	1,277	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		110.00000	106	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,811.00000	1,817	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		61.00000	58	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,262.00000	2,269	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		54.00000	51	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,355.00000	2,363	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		47.00000	45	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,449.00000	2,457	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		180.00000	175	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,432.00000	1,436	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		221.00000	216	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,273.00000	1,277	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		233.00000	227	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,235.00000	1,238	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		210.00000	205	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,312.00000	1,316	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		77.00000	74	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,079.00000	2,086	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		190.00000	184	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,391.00000	1,396	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		98.00000	94	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,899.00000	1,906	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		258.00000	251	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,159.00000	1,163	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		298.00000	292	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,050.00000	1,053	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		377.00000	370	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		879.00000	881	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		313.00000	306	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,015.00000	1,017	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		442.00000	434	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		744.00000	746	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		377.00000	370	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		879.00000	881	21.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.85	Call			233.00000	227	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,235.00000	1,238	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			457.00000	450	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			709.00000	711	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			427.00000	419	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			779.00000	781	21.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			442.00000	434	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			744.00000	746	21.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			284.00000	278	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,086.00000	1,089	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,448.00000	5,439	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,948.00000	3,939	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,455.00000	2,445	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			7.00000	7	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,105.00000	1,095	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			157.00000	156	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			10.00000	9	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,562.00000	3,571	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,053.00000	5,062	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,552.00000	6,561	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,748.00000	5,739	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,248.00000	4,239	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,751.00000	2,741	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	3	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,345.00000	1,335	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			97.00000	96	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			15.00000	14	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,267.00000	3,276	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			2.00000	1	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,753.00000	4,763	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,252.00000	6,262	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,898.00000	5,889	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,398.00000	4,389	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,900.00000	2,890	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	2	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,472.00000	1,462	19.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.45	Put		74.00000	73	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		19.00000	18	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,121.00000	3,129	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		2.00000	2	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,604.00000	4,613	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,102.00000	6,112	21.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		652.00000	644	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		404.00000	405	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		855.00000	845	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		257.00000	257	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		729.00000	719	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		330.00000	330	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		958.00000	948	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		210.00000	209	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		889.00000	879	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		240.00000	240	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		822.00000	812	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		274.00000	274	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		759.00000	749	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		311.00000	311	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		759.00000	749	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		311.00000	311	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		527.00000	519	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		578.00000	580	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		652.00000	644	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		404.00000	405	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.00920	12.02000		20.66	120,092.00	10	2,155.00
€ / R On 14/12/2009 Currency Future	12.00	Call		755.00000	747	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		735.00000	738	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		819.00000	809	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		649.00000	650	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		797.00000	788	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		677.00000	679	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		737.00000	728	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		767.00000	769	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		718.00000	710	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		798.00000	801	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		776.00000	767	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		706.00000	708	20.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		887.00000	877	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		567.00000	568	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		911.00000	901	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		541.00000	542	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		961.00000	950	19.75	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	11.55	Put			491.00000	491	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			841.00000	831	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			621.00000	622	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			701.00000	692	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			831.00000	833	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			684.00000	675	21.15	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			864.00000	866	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			667.00000	658	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			897.00000	899	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			577.00000	567	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,107.00000	1,108	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			605.00000	596	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,035.00000	1,037	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			620.00000	611	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,000.00000	1,002	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			550.00000	541	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,180.00000	1,181	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			537.00000	528	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,217.00000	1,219	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			232.00000	221	26.27	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,812.00000	2,812	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			525.00000	515	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,255.00000	1,256	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			513.00000	503	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,293.00000	1,294	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			469.00000	459	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,449.00000	1,449	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			428.00000	417	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,608.00000	1,608	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			392.00000	381	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,772.00000	1,772	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			409.00000	399	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,689.00000	1,689	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			400.00000	390	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,730.00000	1,730	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			400.00000	390	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,730.00000	1,730	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			352.00000	341	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,982.00000	1,982	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			345.00000	333	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,025.00000	2,024	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			359.00000	348	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,939.00000	1,939	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			367.00000	356	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,897.00000	1,897	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.50	Call			375.00000	364	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,855.00000	1,855	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			367.00000	356	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,897.00000	1,897	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			383.00000	372	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,813.00000	1,813	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			324.00000	313	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,154.00000	2,153	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			418.00000	408	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,648.00000	1,649	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			208.00000	197	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,038.00000	3,038	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			338.00000	326	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,068.00000	2,067	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			311.00000	300	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,241.00000	2,241	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			298.00000	287	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,328.00000	2,327	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			285.00000	273	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,415.00000	2,414	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			272.00000	261	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,502.00000	2,501	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			409.00000	399	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,689.00000	1,689	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			392.00000	381	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,772.00000	1,772	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			331.00000	319	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,111.00000	2,110	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			318.00000	306	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,198.00000	2,197	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			305.00000	294	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,285.00000	2,284	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			458.00000	448	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,488.00000	1,489	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			438.00000	427	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,568.00000	1,568	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			352.00000	341	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,982.00000	1,982	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			438.00000	427	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,568.00000	1,568	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			324.00000	313	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,154.00000	2,153	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			448.00000	437	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,528.00000	1,528	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			331.00000	319	24.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.80	Put		2,111.00000	2,110	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		318.00000	306	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,198.00000	2,197	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		291.00000	280	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,371.00000	2,371	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		298.00000	287	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,328.00000	2,327	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		479.00000	469	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,409.00000	1,410	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		490.00000	480	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,370.00000	1,371	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		448.00000	437	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,528.00000	1,528	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		359.00000	348	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,939.00000	1,939	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		490.00000	480	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,370.00000	1,371	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		501.00000	492	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,331.00000	1,332	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		458.00000	448	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,488.00000	1,489	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		591.00000	581	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,071.00000	1,072	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		563.00000	554	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,143.00000	1,145	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		635.00000	626	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		965.00000	967	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		550.00000	541	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,180.00000	1,181	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		651.00000	642	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		931.00000	933	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		620.00000	611	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,000.00000	1,002	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		563.00000	554	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,143.00000	1,145	22.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,534.00000	1,521	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		164.00000	162	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,186.00000	1,174	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		316.00000	314	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		227.00000	216	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,857.00000	2,857	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,691.00000	1,679	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		121.00000	120	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,316.00000	1,303	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		246.00000	244	18.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.45	Call			1,013.00000	1,002	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			443.00000	443	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			218.00000	207	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,948.00000	2,947	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,511.00000	2,499	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			41.00000	40	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,249.00000	1,236	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			279.00000	277	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			152.00000	142	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,682.00000	3,682	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			66.00000	59	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,096.00000	5,100	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			25.00000	22	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,555.00000	6,563	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,804.00000	2,792	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			34.00000	33	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,459.00000	1,446	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			189.00000	187	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			174.00000	163	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,404.00000	3,404	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			79.00000	72	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,809.00000	4,813	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			31.00000	27	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,261.00000	6,268	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			684.00000	675	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			864.00000	866	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,951.00000	2,939	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			31.00000	30	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,573.00000	1,560	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			153.00000	151	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			187.00000	176	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,267.00000	3,267	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			87.00000	79	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,667.00000	4,670	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			34.00000	30	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,114.00000	6,121	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			864.00000	854	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			594.00000	595	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,228.00000	4,216	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	7	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,244.00000	3,232	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			24.00000	23	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,268.00000	2,256	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			48.00000	47	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,422.00000	1,409	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
€ / R On 14/12/2009 Currency Future	10.80	Put		202.00000	200	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		213.00000	202	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		2,993.00000	2,993	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		136.00000	126	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		3,916.00000	3,917	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,326.00000	4,315	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		6.00000	6	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,342.00000	3,330	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		22.00000	21	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,365.00000	2,353	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		45.00000	44	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,496.00000	1,483	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		176.00000	174	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		222.00000	211	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,902.00000	2,902	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		142.00000	132	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,822.00000	3,823	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,376.00000	4,364	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		6.00000	5	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,391.00000	3,379	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		21.00000	20	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,413.00000	2,402	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		43.00000	43	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		145.00000	135	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,775.00000	3,776	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		4,129.00000	4,118	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		9.00000	9	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		3,146.00000	3,135	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		26.00000	26	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		2,171.00000	2,159	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		51.00000	50	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,351.00000	1,338	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		231.00000	229	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		204.00000	193	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,084.00000	3,084	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		130.00000	120	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,010.00000	4,011	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		4,031.00000	4,020	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		11.00000	11	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		3,049.00000	3,037	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		29.00000	28	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		2,075.00000	2,063	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		55.00000	54	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,282.00000	1,269	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		262.00000	259	18.64	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	15.00	Call		195.00000	185	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,175.00000	3,175	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		125.00000	115	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,105.00000	4,106	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,932.00000	3,921	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		12.00000	12	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,986.00000	1,974	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		66.00000	65	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,217.00000	1,205	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		297.00000	295	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		117.00000	108	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,197.00000	4,199	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,982.00000	3,970	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	11	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		3,000.00000	2,988	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		30.00000	29	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		2,030.00000	2,018	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		60.00000	59	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		191.00000	180	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,221.00000	3,221	26.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		121.00000	111	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,151.00000	4,152	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		4,178.00000	4,167	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	8	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		3,195.00000	3,184	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		25.00000	24	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,219.00000	2,208	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		49.00000	48	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,386.00000	1,373	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		216.00000	214	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		133.00000	123	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		3,963.00000	3,964	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.18080	12.19370		20.86	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.20	Call		913.00000	904	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		920.00000	923	20.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		971.00000	961	20.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		827.00000	831	20.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		951.00000	942	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		858.00000	861	20.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		895.00000	886	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		952.00000	955	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,968.00000	3,955	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	24	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,987.00000	2,974	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		44.00000	43	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.25	Call			2,081.00000	2,064	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			137.00000	133	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,356.00000	1,344	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			412.00000	414	18.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			613.00000	602	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,669.00000	1,671	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			440.00000	428	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,496.00000	2,497	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			314.00000	301	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,370.00000	3,371	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			225.00000	213	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,281.00000	4,282	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			4,017.00000	4,004	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			23.00000	23	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			3,035.00000	3,021	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			41.00000	40	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			2,122.00000	2,105	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			129.00000	124	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,385.00000	1,373	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			391.00000	392	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			624.00000	613	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,630.00000	1,632	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			448.00000	436	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,454.00000	2,455	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			319.00000	307	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,326.00000	3,326	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			230.00000	218	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,236.00000	4,237	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			4,114.00000	4,100	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			20.00000	20	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			3,133.00000	3,119	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			39.00000	38	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			2,210.00000	2,193	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			116.00000	112	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,450.00000	1,437	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			356.00000	356	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			647.00000	636	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,553.00000	1,555	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			462.00000	450	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,368.00000	2,369	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			330.00000	317	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,236.00000	3,236	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			237.00000	225	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,143.00000	4,144	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			4,162.00000	4,149	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	18	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			3,181.00000	3,168	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			38.00000	37	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,254.00000	2,237	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			110.00000	106	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,483.00000	1,470	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			339.00000	339	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			658.00000	648	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,515.00000	1,517	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			469.00000	457	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,325.00000	2,326	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			335.00000	323	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,191.00000	3,192	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			241.00000	229	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,097.00000	4,098	27.42	0.00	0	0.00
AL13 On 06/08/2009 Index Future			246.88200		247.15200		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			294.75300		295.22000		0.00	11,790,120.00	4	549.00
ALBI On 05/11/2009 Index Future			300.19300		300.66800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.81100		125.45400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.14400		127.78100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			296.51650		296.96150		0.00	0.00	0	164.00
GOVI On 05/11/2009 jGovi			301.95400		302.40550		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.65900		7.66500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.70500		8.71100		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.35900		8.35200		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.74800		8.75200		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.81900		8.81000		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89500		8.89000		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.85600		8.84700		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.89500		6.90400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.72300		6.73700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.50800		7.51800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.44700		8.45500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.69300		8.68600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.23000		9.22800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.50000		8.49900		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.99100		7.99300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.47700		8.48000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.04400		8.04600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.77200		7.77200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.18900		8.18900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.91900		7.92100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.82600		285.41700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.10900		290.71000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.05900		5.94500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,923.00000	3,803	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,172.00000	4,051	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	2	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			1,259.00000	1,258	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			38.00000	37	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.14900		8.13900		8.50	0.00	0	9,818.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,236.00000	6,181	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			339.00000	339	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.18400		8.17400		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,441.00000	1,417	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,058.00000	5,086	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.23100		8.21900		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,382.00000	2,351	7.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 04/02/2010 Bond Future	7.75	Put		4,781.00000	4,811	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.70200	8.66100		18.18	0.00	0	12,597.00
R186 On 06/08/2009 Bond Future	9.00	Call		5,789.00000	5,503	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		2,479.00000	2,602	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		514.00000	457	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		13,014.00000	13,365	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72600	8.68400		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call		6,071.00000	5,832	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		5,422.00000	5,596	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		2,207.00000	2,084	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		12,004.00000	12,294	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		7,408.00000	7,142	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		4,349.00000	4,497	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		1,598.00000	1,500	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		14,224.00000	14,540	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.75300	8.71000		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		5,040.00000	4,850	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		9,666.00000	9,895	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.25200	8.23100		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,625.00000	4,542	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		335.00000	342	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.27500	8.25300		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		1,068.00000	1,034	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,258.00000	4,316	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.30600	8.28300		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		1,456.00000	1,421	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,635.00000	4,691	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.60200	8.59200		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		4,534.00000	4,479	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		888.00000	890	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.63500	8.62400		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		982.00000	962	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,473.00000	7,513	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.67600	8.66500		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		2,776.00000	2,744	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,329.00000	5,357	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.61300	8.60300		13.59	1,944.71	20	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		4,880.00000	4,821	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		986.00000	988	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.64100	8.63100		13.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future	7.50	Call			1,067.00000	1,046	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,253.00000	8,292	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.67600		8.66500		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			3,056.00000	3,021	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,871.00000	5,900	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.25400		8.23300		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,844.00000	3,775	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			278.00000	284	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			141.00000	131	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,689.00000	4,754	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.27700		8.25500		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			875.00000	847	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,500.00000	3,548	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.31200		8.28800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,179.00000	1,150	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,778.00000	3,827	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.73600		8.71600		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,499.00000	4,396	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,209.00000	1,232	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.76500		8.74400		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			984.00000	951	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,165.00000	9,262	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.79900		8.77800		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			3,035.00000	2,974	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,335.00000	6,403	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.87900		8.84700		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,057.00000	3,906	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,514.00000	1,568	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.93900		8.91000		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,129.00000	1,080	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,914.00000	9,049	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.03200		9.00700		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			3,189.00000	3,117	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,413.00000	6,496	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.21000		8.15900		22.19	2,111.28	26	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			2,654.00000	2,432	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,104.00000	4,338	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,408.00000	6,054	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,372.00000	1,474	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.21800		8.16600		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Call			1,784.00000	1,653	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,723.00000	11,056	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,329.00000	12,921	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			965.00000	1,021	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,250.00000	1,149	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,905.00000	13,268	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.22800		8.17400		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			3,480.00000	3,293	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,885.00000	10,178	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			15,370.00000	14,957	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,432.00000	1,499	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				292.69300	293.12600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				298.12200	298.56200		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.53010		6.51880		20.04	0.00	0	9,769.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			135.00000	138	19.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			116.00000	107	19.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			115.00000	116	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			146.00000	136	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			160.00000	163	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			91.00000	83	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			222.00000	227	18.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			53.00000	47	18.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			189.00000	193	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			70.00000	63	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			300.00000	307	19.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			31.00000	27	19.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			344.00000	354	20.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			25.00000	24	20.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			391.00000	402	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			22.00000	22	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			189.00000	193	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			70.00000	63	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			160.00000	163	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			91.00000	83	19.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			83.00000	83	21.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			214.00000	203	21.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			83.00000	83	21.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			214.00000	203	21.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			115.00000	116	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			146.00000	136	20.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			97.00000	98	20.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			179.00000	168	20.70	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 12/06/2009 Currency Future	6.70	Call			71.00000	71	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			252.00000	241	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			61.00000	61	22.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			292.00000	280	22.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			52.00000	51	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			334.00000	321	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			52.00000	51	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			334.00000	321	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			38.00000	37	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			419.00000	407	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			44.00000	44	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			376.00000	364	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			71.00000	71	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			252.00000	241	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			30.00000	31	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			461.00000	451	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			30.00000	31	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			461.00000	451	24.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			38.00000	37	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			419.00000	407	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			44.00000	44	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			376.00000	364	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			19.00000	19	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			550.00000	539	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			24.00000	24	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			505.00000	494	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			15.00000	15	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			596.00000	585	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			11.00000	11	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			642.00000	631	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			19.00000	19	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			550.00000	539	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			11.00000	11	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			642.00000	631	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,281.00000	1,270	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,381.00000	1,370	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			1.00000	1	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,082.00000	1,071	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			3.00000	3	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			884.00000	873	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			7.00000	7	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			738.00000	727	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			9.00000	9	24.89	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	7.20	Put		690.00000	679	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		258.00000	266	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		39.00000	36	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		9.00000	9	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		690.00000	679	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	5	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		786.00000	775	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	3	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		884.00000	873	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		1.00000	1	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		983.00000	971	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		4.00000	4	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		835.00000	824	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		2.00000	2	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		933.00000	922	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		530.00000	538	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		11.00000	8	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		439.00000	446	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		20.00000	16	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		344.00000	354	20.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		25.00000	24	20.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		258.00000	266	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		39.00000	36	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		484.00000	491	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		15.00000	11	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		391.00000	402	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		22.00000	22	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	1	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,032.00000	1,021	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		1.00000	1	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,132.00000	1,120	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	5	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		786.00000	775	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,182.00000	1,170	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,182.00000	1,170	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,281.00000	1,270	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,381.00000	1,370	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,481.00000	1,470	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,581.00000	1,570	24.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,681.00000	1,670	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,781.00000	1,770	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,681.00000	1,670	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	1	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,032.00000	1,021	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,869.00000	5,880	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,369.00000	4,380	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,869.00000	2,880	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,369.00000	1,380	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,631.00000	1,620	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,131.00000	3,120	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,631.00000	4,620	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,131.00000	6,120	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			6,019.00000	6,030	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,519.00000	4,530	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			3,019.00000	3,030	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,519.00000	1,530	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			2,981.00000	2,970	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,481.00000	4,470	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			5,981.00000	5,970	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			6,119.00000	6,130	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,619.00000	4,630	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			3,119.00000	3,130	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,619.00000	1,630	22.12	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	4.90	Put		0.00000	0	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,881.00000	2,870	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,381.00000	4,370	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,881.00000	5,870	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		770.00000	781	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	1	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		672.00000	682	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		4.00000	2	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		576.00000	585	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		8.00000	5	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		484.00000	491	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		15.00000	11	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		721.00000	732	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		2.00000	1	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		624.00000	634	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		5.00000	4	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.59580	6.58130		19.99	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		288.00000	293	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		307.00000	297	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		308.00000	313	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		277.00000	267	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		270.00000	274	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		338.00000	328	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		329.00000	335	19.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		248.00000	239	19.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		377.00000	384	18.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		195.00000	188	18.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		352.00000	358	19.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		221.00000	213	19.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		404.00000	412	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		173.00000	166	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		465.00000	474	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		134.00000	128	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		499.00000	508	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		117.00000	112	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		237.00000	241	20.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		406.00000	395	20.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		253.00000	257	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		371.00000	361	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		253.00000	257	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		371.00000	361	20.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		223.00000	226	21.18	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	6.80	Put		441.00000	430	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		223.00000	226	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		441.00000	430	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		197.00000	199	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		515.00000	504	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		175.00000	177	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		593.00000	581	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		197.00000	199	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		515.00000	504	21.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		209.00000	212	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		478.00000	466	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		270.00000	274	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		338.00000	328	20.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		185.00000	188	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		554.00000	542	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		161.00000	163	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		629.00000	617	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		185.00000	188	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		554.00000	542	22.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		161.00000	163	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		629.00000	617	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		135.00000	137	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		704.00000	691	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		147.00000	149	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		666.00000	653	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		147.00000	149	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		666.00000	653	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		124.00000	125	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		742.00000	729	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		103.00000	104	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		822.00000	808	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		352.00000	358	19.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		221.00000	213	19.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		308.00000	313	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		277.00000	267	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		135.00000	137	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		704.00000	691	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		113.00000	114	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		782.00000	768	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		103.00000	104	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		822.00000	808	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		86.00000	86	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		904.00000	891	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		124.00000	125	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		742.00000	729	22.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			86.00000	86	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			904.00000	891	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			71.00000	71	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			989.00000	975	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			94.00000	95	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			863.00000	849	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			78.00000	78	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			947.00000	933	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			64.00000	65	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,033.00000	1,019	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			433.00000	442	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			152.00000	146	18.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			377.00000	384	18.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			195.00000	188	18.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			499.00000	508	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			117.00000	112	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,831.00000	5,846	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,331.00000	4,346	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,831.00000	2,846	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,335.00000	1,349	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			3.00000	3	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			14.00000	14	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,683.00000	1,668	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,169.00000	3,154	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,669.00000	4,654	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,169.00000	6,154	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,031.00000	6,046	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,531.00000	4,546	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,031.00000	3,046	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,532.00000	1,547	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	1	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			22.00000	22	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,491.00000	1,477	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,969.00000	2,955	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,469.00000	4,454	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,969.00000	5,954	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,081.00000	6,096	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,581.00000	4,596	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,081.00000	3,096	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,582.00000	1,596	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		25.00000	25	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,444.00000	1,429	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,919.00000	2,905	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,419.00000	4,404	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,919.00000	5,904	22.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		609.00000	620	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		78.00000	74	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		534.00000	544	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		103.00000	98	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		816.00000	829	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		35.00000	33	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		731.00000	742	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		49.00000	47	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		649.00000	660	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		67.00000	64	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		571.00000	581	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		90.00000	86	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		773.00000	785	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		42.00000	39	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		689.00000	701	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		58.00000	55	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.65490	6.64020		20.06	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		397.00000	402	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		407.00000	397	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		416.00000	421	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		376.00000	366	19.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		378.00000	383	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		438.00000	428	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		436.00000	442	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		346.00000	337	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		479.00000	485	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Put		289.00000	280	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		457.00000	463	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		317.00000	308	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		503.00000	510	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		263.00000	255	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		556.00000	564	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		216.00000	209	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		556.00000	564	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		216.00000	209	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		585.00000	594	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		195.00000	189	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		436.00000	442	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		346.00000	337	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		315.00000	319	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		575.00000	564	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		361.00000	366	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		471.00000	461	20.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		397.00000	402	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		407.00000	397	20.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		378.00000	383	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		438.00000	428	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		345.00000	349	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		505.00000	494	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		345.00000	349	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		505.00000	494	20.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		329.00000	333	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		539.00000	529	20.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		315.00000	319	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		575.00000	564	21.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		289.00000	292	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		648.00000	637	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		261.00000	263	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		720.00000	708	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		231.00000	233	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		791.00000	778	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		204.00000	206	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		863.00000	851	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		503.00000	510	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		263.00000	255	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		528.00000	536	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		238.00000	231	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		301.00000	305	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		611.00000	600	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		277.00000	280	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		686.00000	675	21.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.15	Call			245.00000	248	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			755.00000	743	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			479.00000	485	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			289.00000	280	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			301.00000	305	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			611.00000	600	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			245.00000	248	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			755.00000	743	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			217.00000	219	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			827.00000	814	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			277.00000	280	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			686.00000	675	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,790.00000	5,805	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,290.00000	4,305	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,790.00000	2,805	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,311.00000	1,325	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			21.00000	20	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			47.00000	47	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,757.00000	1,742	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			4.00000	4	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,214.00000	3,199	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,710.00000	4,695	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,210.00000	6,195	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,040.00000	6,055	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,540.00000	4,555	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,040.00000	3,055	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,549.00000	1,563	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			9.00000	8	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			68.00000	69	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,528.00000	1,514	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			6.00000	6	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,966.00000	2,951	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,460.00000	4,445	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,960.00000	5,945	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,090.00000	6,105	18.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,590.00000	4,605	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,090.00000	3,105	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,598.00000	1,612	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	7	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		74.00000	74	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,483.00000	1,469	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		7.00000	7	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,916.00000	2,902	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,410.00000	4,396	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,910.00000	5,895	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		686.00000	696	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		146.00000	141	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		618.00000	627	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		177.00000	172	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		835.00000	846	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		95.00000	91	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		759.00000	769	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		119.00000	114	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		651.00000	661	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		161.00000	156	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		618.00000	627	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		177.00000	172	18.38	0.00	0	0.00

Total for Derivatives:							227,829,262.59	25,435	834,041.00
-------------------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------

Grand Total:							227,829,262.59	25,435	834,041.00
---------------------	--	--	--	--	--	--	-----------------------	---------------	-------------------