



Daily MTM Report

Daily summary for 20/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			128.00001	15.73800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.41000	6.36000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.93000	7.88000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.41000	8.35000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.00000	7.94000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.29000	8.23000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.31000	8.26000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.97500	7.91000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.45000	8.39500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.56300	8.49600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.04000	7.99000			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			9.17630		9.06220		23.84	44,248,118.60	4,822	249,162.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			334.00000	400	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			322.00000	274	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			261.00000	306	24.38	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			449.00000	379	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			245.00000	288	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			483.00000	411	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			295.00000	345	23.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			383.00000	319	23.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			360.00000	429	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			298.00000	253	24.14	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			278.00000	325	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			415.00000	349	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			87.00000	101	29.50	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,225.00000	1,125	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			181.00000	213	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			669.00000	586	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			161.00000	189	26.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			749.00000	662	26.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			121.00000	141	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			958.00000	865	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			143.00000	168	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			831.00000	741	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			71.00000	82	30.58	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,409.00000	1,306	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			181.00000	213	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			669.00000	586	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			171.00000	200	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			709.00000	624	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			161.00000	189	26.54	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			749.00000	662	26.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			128.00000	149	27.61	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			915.00000	823	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			171.00000	200	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			709.00000	624	26.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			135.00000	158	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			873.00000	782	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.10	Call			97.00000	113	28.96	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,135.00000	1,036	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			92.00000	107	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,180.00000	1,081	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			43.00000	51	32.03	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,781.00000	1,675	32.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			97.00000	113	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,135.00000	1,036	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			87.00000	101	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,225.00000	1,125	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			64.00000	74	31.12	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,502.00000	1,398	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			75.00000	86	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,362.00000	1,260	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			61.00000	71	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,549.00000	1,444	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			7.00000	12	35.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,945.00000	2,835	35.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			3.00000	5	37.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,741.00000	3,628	37.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			49.00000	58	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,687.00000	1,582	31.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			53.00000	62	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,641.00000	1,536	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			57.00000	66	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,595.00000	1,490	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			79.00000	91	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,316.00000	1,215	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			102.00000	119	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,090.00000	993	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			68.00000	78	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,455.00000	1,352	30.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			83.00000	96	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,270.00000	1,170	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			114.00000	133	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,002.00000	907	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			108.00000	126	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,046.00000	950	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			79.00000	91	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,316.00000	1,215	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			75.00000	86	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,362.00000	1,260	30.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			71.00000	82	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,409.00000	1,306	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			53.00000	62	31.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,641.00000	1,536	31.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		152.00000	178	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		790.00000	702	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		102.00000	119	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,090.00000	993	28.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		57.00000	66	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,595.00000	1,490	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		61.00000	71	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,549.00000	1,444	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		37.00000	45	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,875.00000	1,769	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		30.00000	37	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,018.00000	1,911	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		26.00000	33	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,113.00000	2,007	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		40.00000	48	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,828.00000	1,722	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		43.00000	51	32.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,781.00000	1,675	32.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		34.00000	42	32.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		1,922.00000	1,816	32.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		19.00000	26	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,307.00000	2,199	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		12.00000	18	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,600.00000	2,491	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		11.00000	17	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,649.00000	2,540	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		9.00000	14	34.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,797.00000	2,688	34.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		24.00000	31	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,162.00000	2,055	33.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		40.00000	48	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,828.00000	1,722	32.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		192.00000	226	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		630.00000	549	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		121.00000	141	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		958.00000	865	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		135.00000	158	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		873.00000	782	27.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		217.00000	255	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		555.00000	478	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		388.00000	459	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		275.00000	233	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		388.00000	459	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		275.00000	233	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.80	Call			477.00000	556	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			215.00000	180	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			509.00000	591	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			197.00000	165	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			542.00000	627	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			180.00000	150	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			612.00000	701	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			149.00000	124	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			576.00000	663	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			164.00000	137	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			723.00000	818	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			111.00000	92	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			576.00000	663	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			164.00000	137	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			446.00000	523	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			234.00000	197	24.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			885.00000	986	25.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			73.00000	60	25.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			802.00000	901	25.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			90.00000	75	25.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			648.00000	739	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			136.00000	113	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			843.00000	943	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			81.00000	67	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			763.00000	859	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			100.00000	83	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			685.00000	778	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			123.00000	102	25.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			416.00000	491	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			254.00000	214	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			314.00000	372	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			352.00000	296	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,058.00000	1,164	26.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			45.00000	37	26.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			970.00000	1,074	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			58.00000	47	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			648.00000	739	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			136.00000	113	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			723.00000	818	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			111.00000	92	25.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			927.00000	1,030	25.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			65.00000	53	25.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			763.00000	859	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			100.00000	83	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			416.00000	491	24.35	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 12/06/2009 Currency Future	8.90	Put			254.00000	214	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			612.00000	701	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			149.00000	124	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			542.00000	627	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			180.00000	150	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			477.00000	556	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			215.00000	180	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			314.00000	372	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			352.00000	296	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			245.00000	288	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			483.00000	411	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			278.00000	325	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			415.00000	349	24.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			152.00000	178	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			790.00000	702	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			217.00000	255	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			555.00000	478	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			92.00000	107	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,180.00000	1,081	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			46.00000	55	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,734.00000	1,628	31.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			26.00000	33	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,113.00000	2,007	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			22.00000	29	33.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,210.00000	2,103	33.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			32.00000	40	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,970.00000	1,863	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			28.00000	35	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,065.00000	1,959	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			37.00000	45	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,875.00000	1,769	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			28.00000	35	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,065.00000	1,959	32.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			21.00000	27	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,258.00000	2,151	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			18.00000	24	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,355.00000	2,248	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			15.00000	21	33.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,453.00000	2,345	33.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			13.00000	19	34.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,551.00000	2,443	34.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			16.00000	23	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,404.00000	2,296	33.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			14.00000	20	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,502.00000	2,394	33.94	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	11.75	Call			10.00000	16	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,698.00000	2,589	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			8.00000	12	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,896.00000	2,786	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			7.00000	11	35.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,994.00000	2,885	35.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			6.00000	10	35.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,094.00000	2,984	35.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			5.00000	9	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,193.00000	3,082	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			10.00000	15	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,747.00000	2,639	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			8.00000	13	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,846.00000	2,737	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			6.00000	10	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,044.00000	2,934	35.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			14.00000	20	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,502.00000	2,394	33.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			7.00000	11	35.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,994.00000	2,885	35.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			21.00000	27	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,258.00000	2,151	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			18.00000	24	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,355.00000	2,248	33.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			30.00000	37	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,018.00000	1,911	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			19.00000	26	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,307.00000	2,199	33.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			114.00000	133	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,002.00000	907	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			128.00000	149	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			915.00000	823	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			231.00000	271	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			519.00000	444	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			204.00000	240	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			592.00000	514	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			204.00000	240	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			592.00000	514	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			231.00000	271	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			519.00000	444	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,762.00000	5,876	49.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	49.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			4,262.00000	4,376	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,764.00000	2,878	37.16	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		2.00000	1	37.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		1,286.00000	1,396	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		24.00000	20	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		5.00000	8	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,243.00000	3,132	35.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		2.00000	2	39.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		4,739.00000	4,626	39.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	1	43.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,238.00000	6,124	43.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		6,012.00000	6,126	53.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	53.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,512.00000	4,626	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		3,013.00000	3,127	39.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	1	39.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,524.00000	1,636	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		12.00000	10	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		2.00000	2	38.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,490.00000	4,376	38.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		1.00000	1	43.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		5,988.00000	5,874	43.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.31340	9.19850		24.21	1,266,622.40	136	4,748.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		569.00000	621	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		570.00000	508	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		497.00000	539	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		698.00000	625	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		531.00000	577	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		633.00000	563	24.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		514.00000	557	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		665.00000	594	24.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		421.00000	456	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		872.00000	793	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		264.00000	285	28.02	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,465.00000	1,371	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		382.00000	413	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		983.00000	900	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		326.00000	352	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,177.00000	1,089	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		370.00000	400	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,021.00000	937	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		407.00000	441	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		909.00000	828	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		394.00000	427	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		946.00000	864	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		358.00000	388	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,059.00000	974	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			358.00000	388	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,059.00000	974	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			288.00000	312	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,340.00000	1,248	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			280.00000	302	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,381.00000	1,289	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			272.00000	293	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,423.00000	1,330	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			272.00000	293	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,423.00000	1,330	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			249.00000	269	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,551.00000	1,455	28.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			223.00000	240	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,724.00000	1,626	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			192.00000	206	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,943.00000	1,843	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			65.00000	69	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,867.00000	3,756	34.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			203.00000	219	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,855.00000	1,755	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			210.00000	226	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,811.00000	1,712	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			216.00000	233	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,768.00000	1,669	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			256.00000	277	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,508.00000	1,413	28.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			297.00000	321	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,299.00000	1,208	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			235.00000	254	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,637.00000	1,540	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			229.00000	247	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,680.00000	1,583	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			316.00000	342	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,217.00000	1,128	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			347.00000	375	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,098.00000	1,012	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			306.00000	331	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,258.00000	1,168	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			242.00000	261	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,594.00000	1,498	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			235.00000	254	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,637.00000	1,540	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			203.00000	219	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,855.00000	1,755	29.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.55	Call			242.00000	261	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,594.00000	1,498	28.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			280.00000	302	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,381.00000	1,289	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			297.00000	321	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,299.00000	1,208	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			336.00000	364	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,138.00000	1,050	26.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			157.00000	168	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,258.00000	2,155	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			435.00000	471	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			836.00000	758	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			407.00000	441	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			909.00000	828	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			382.00000	413	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			983.00000	900	25.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			264.00000	285	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,465.00000	1,371	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			449.00000	487	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			801.00000	724	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			421.00000	456	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			872.00000	793	25.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			465.00000	504	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			766.00000	690	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			316.00000	342	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,217.00000	1,128	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			198.00000	212	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,899.00000	1,799	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			186.00000	200	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,988.00000	1,887	29.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			306.00000	331	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,258.00000	1,168	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			181.00000	194	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,032.00000	1,931	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			171.00000	183	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,122.00000	2,020	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			210.00000	226	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,811.00000	1,712	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			181.00000	194	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,032.00000	1,931	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			161.00000	173	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,213.00000	2,110	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			198.00000	212	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,899.00000	1,799	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			176.00000	189	30.15	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	11.10	Put		2,077.00000	1,975	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		326.00000	352	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,177.00000	1,089	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		176.00000	189	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,077.00000	1,975	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		166.00000	178	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,167.00000	2,065	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		229.00000	247	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,680.00000	1,583	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		171.00000	183	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,122.00000	2,020	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		153.00000	164	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,304.00000	2,200	30.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		591.00000	645	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		542.00000	481	23.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		480.00000	521	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		732.00000	658	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		449.00000	487	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		801.00000	724	25.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		613.00000	669	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		515.00000	456	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		497.00000	539	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		698.00000	625	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		550.00000	599	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		601.00000	535	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		480.00000	521	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		732.00000	658	24.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		370.00000	400	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,021.00000	937	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		347.00000	375	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,098.00000	1,012	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		569.00000	621	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		570.00000	508	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		435.00000	471	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		836.00000	758	25.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		636.00000	694	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		488.00000	431	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		764.00000	831	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		365.00000	317	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		792.00000	860	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		343.00000	297	23.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		636.00000	694	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		488.00000	431	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		820.00000	891	23.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		322.00000	277	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call		660.00000	720	23.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		462.00000	406	23.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		613.00000	669	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		515.00000	456	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		5,799.00000	5,913	40.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	40.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		4,299.00000	4,415	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	2	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		2,810.00000	2,923	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		11.00000	10	28.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		1,384.00000	1,482	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		86.00000	68	21.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		89.00000	94	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		3,290.00000	3,181	33.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		41.00000	44	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		4,743.00000	4,631	36.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		16.00000	17	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		6,217.00000	6,104	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,999.00000	6,113	40.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		4,499.00000	4,615	38.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	1	38.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		3,007.00000	3,121	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		9.00000	8	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		1,554.00000	1,656	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		55.00000	43	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		99.00000	105	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		3,100.00000	2,992	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		47.00000	50	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		4,548.00000	4,437	36.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		18.00000	20	37.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		6,020.00000	5,906	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.43360	9.31800		24.34	0.00	0	741.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		742.00000	794	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		724.00000	660	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		654.00000	695	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		886.00000	811	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		784.00000	838	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		666.00000	605	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		705.00000	751	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		787.00000	718	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		687.00000	731	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		819.00000	747	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		670.00000	713	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		852.00000	779	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.80	Call			577.00000	614	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,059.00000	981	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			550.00000	585	25.63	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,132.00000	1,051	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			489.00000	520	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,321.00000	1,236	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			524.00000	558	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,206.00000	1,124	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			564.00000	599	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,096.00000	1,016	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			564.00000	599	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,096.00000	1,016	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			512.00000	545	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,244.00000	1,161	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			198.00000	212	31.65	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,180.00000	3,078	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			446.00000	474	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,478.00000	1,391	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			427.00000	454	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,559.00000	1,470	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			417.00000	444	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,599.00000	1,510	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			399.00000	425	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,681.00000	1,591	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			367.00000	390	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,849.00000	1,757	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			328.00000	349	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,060.00000	1,965	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			335.00000	357	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,017.00000	1,923	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			351.00000	373	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,933.00000	1,840	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			456.00000	485	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,438.00000	1,352	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			436.00000	464	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,518.00000	1,430	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			391.00000	416	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,723.00000	1,632	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			375.00000	399	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,807.00000	1,715	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			367.00000	390	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,849.00000	1,757	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			478.00000	508	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,360.00000	1,274	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			500.00000	532	26.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,282.00000	1,198	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		408.00000	434	27.49	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,640.00000	1,551	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		383.00000	407	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,765.00000	1,673	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		500.00000	532	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,282.00000	1,198	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		151.00000	163	32.95	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,833.00000	3,729	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		314.00000	334	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,146.00000	2,051	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		321.00000	342	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,103.00000	2,008	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		294.00000	313	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,276.00000	2,180	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		307.00000	327	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,189.00000	2,093	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		198.00000	212	31.65	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,180.00000	3,078	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		259.00000	277	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,541.00000	2,443	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		270.00000	288	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,452.00000	2,355	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		221.00000	237	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,903.00000	2,803	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		190.00000	204	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,272.00000	3,170	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		163.00000	175	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,645.00000	3,541	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		141.00000	151	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,023.00000	3,918	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		230.00000	246	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,812.00000	2,712	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		169.00000	182	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,551.00000	3,448	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		146.00000	157	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,928.00000	3,823	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,148.00000	1,221	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		330.00000	288	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		829.00000	885	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		611.00000	552	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		607.00000	645	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		989.00000	911	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		213.00000	228	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,995.00000	2,894	31.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.30	Call			136.00000	146	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,118.00000	4,013	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,210.00000	1,286	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			292.00000	253	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			876.00000	935	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			558.00000	501	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			637.00000	678	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			919.00000	844	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			478.00000	508	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,360.00000	1,274	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			282.00000	300	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,364.00000	2,267	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			176.00000	189	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,458.00000	3,355	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			977.00000	1,042	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			459.00000	408	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			239.00000	256	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,721.00000	2,622	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			123.00000	132	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,405.00000	4,299	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			925.00000	987	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			507.00000	453	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			183.00000	196	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,365.00000	3,262	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			146.00000	157	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,928.00000	3,823	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			119.00000	128	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,501.00000	4,394	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,031.00000	1,099	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			413.00000	365	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			742.00000	794	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			724.00000	660	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			249.00000	266	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,631.00000	2,532	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			157.00000	169	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,739.00000	3,635	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			127.00000	137	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,309.00000	4,203	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,088.00000	1,159	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			370.00000	325	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			205.00000	220	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,087.00000	2,986	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			163.00000	175	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,645.00000	3,541	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			132.00000	141	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,214.00000	4,108	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,004.00000	1,070	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		436.00000	386	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		723.00000	772	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		755.00000	689	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		537.00000	571	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,169.00000	1,088	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		244.00000	261	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,676.00000	2,577	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		194.00000	208	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,226.00000	3,124	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		154.00000	165	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,786.00000	3,682	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		125.00000	134	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,357.00000	4,251	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,343.00000	1,425	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		225.00000	191	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		977.00000	1,042	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		459.00000	408	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		239.00000	256	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,721.00000	2,622	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,413.00000	1,498	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		195.00000	165	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,449.00000	1,536	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		181.00000	152	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,059.00000	1,128	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		391.00000	345	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		763.00000	816	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		695.00000	632	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		328.00000	349	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,060.00000	1,965	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		254.00000	271	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,586.00000	2,488	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		202.00000	216	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,134.00000	3,032	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		160.00000	172	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,692.00000	3,588	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,562.00000	1,652	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		144.00000	119	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		829.00000	885	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		611.00000	552	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		213.00000	228	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,995.00000	2,894	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,524.00000	1,613	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		156.00000	129	21.55	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 14/12/2009 Currency Future	8.55	Call			1,118.00000	1,190	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			350.00000	306	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			806.00000	862	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			638.00000	578	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			592.00000	629	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,024.00000	946	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			343.00000	365	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,975.00000	1,881	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			265.00000	282	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,497.00000	2,399	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			209.00000	224	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,041.00000	2,940	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			139.00000	149	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,071.00000	3,965	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,728.00000	1,823	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			110.00000	90	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,275.00000	1,354	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			257.00000	221	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			294.00000	313	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,276.00000	2,180	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,772.00000	1,869	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			104.00000	85	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,309.00000	1,389	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			241.00000	206	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			951.00000	1,014	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			483.00000	430	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			301.00000	320	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,233.00000	2,137	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			235.00000	251	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,767.00000	2,667	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,817.00000	1,914	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			99.00000	81	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,486.00000	1,574	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			168.00000	140	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			784.00000	838	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			666.00000	605	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,242.00000	1,320	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			274.00000	236	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			900.00000	961	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			532.00000	477	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			288.00000	307	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,320.00000	2,223	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			226.00000	241	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,858.00000	2,758	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			179.00000	192	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	12.55	Put		3,411.00000	3,309	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		117.00000	126	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,549.00000	4,442	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		925.00000	987	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		507.00000	453	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		230.00000	246	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,812.00000	2,712	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		111.00000	119	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,693.00000	4,586	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		115.00000	124	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,597.00000	4,490	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		951.00000	1,014	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		483.00000	430	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		235.00000	251	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,767.00000	2,667	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		187.00000	200	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,319.00000	3,216	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		121.00000	130	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,453.00000	4,346	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		107.00000	115	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,789.00000	4,682	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,378.00000	1,461	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		210.00000	178	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,275.00000	1,354	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		257.00000	221	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,343.00000	1,425	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		225.00000	191	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,728.00000	1,823	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		110.00000	90	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,449.00000	1,536	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		181.00000	152	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,179.00000	1,254	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		311.00000	270	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		254.00000	271	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,586.00000	2,488	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		160.00000	172	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,692.00000	3,588	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		105.00000	113	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,837.00000	4,730	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,601.00000	1,692	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		133.00000	109	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		129.00000	139	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,261.00000	4,155	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,684.00000	1,778	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		116.00000	94	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Call		134.00000	144	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,166.00000	4,060	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,997.00000	2,099	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		79.00000	66	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		2,135.00000	2,239	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		67.00000	56	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,059.00000	1,128	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		391.00000	345	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		408.00000	434	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,640.00000	1,551	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		173.00000	185	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,505.00000	3,401	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		149.00000	160	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		3,881.00000	3,776	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		2,181.00000	2,286	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		63.00000	53	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		1,088.00000	1,159	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		370.00000	325	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,861.00000	1,960	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		93.00000	77	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		900.00000	961	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		532.00000	477	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		359.00000	382	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		1,891.00000	1,798	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		265.00000	282	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,497.00000	2,399	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		134.00000	144	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,166.00000	4,060	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		2,089.00000	2,192	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		71.00000	59	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		1,031.00000	1,099	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		413.00000	365	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,463.00000	2,571	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		45.00000	38	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,728.00000	1,823	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		110.00000	90	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,510.00000	2,619	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		42.00000	36	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		687.00000	731	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		819.00000	747	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		489.00000	520	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,321.00000	1,236	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,415.00000	2,524	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		47.00000	40	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,684.00000	1,778	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put		116.00000	94	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,242.00000	1,320	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		274.00000	236	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		467.00000	496	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,399.00000	1,313	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		194.00000	208	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,226.00000	3,124	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,415.00000	2,524	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		47.00000	40	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		2,558.00000	2,667	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		40.00000	34	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,768.00000	5,884	39.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	1	39.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		4,274.00000	4,389	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	5	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,797.00000	2,909	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		29.00000	25	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		62.00000	67	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,294.00000	6,183	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		6,018.00000	6,134	40.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	40.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		4,523.00000	4,638	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		5.00000	4	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		3,039.00000	3,152	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	19	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,640.00000	1,733	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		122.00000	99	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		70.00000	75	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,052.00000	5,942	36.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.55170	9.43440		24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		0.00000	919	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		0.00000	817	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		889.00000	940	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		855.00000	788	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		800.00000	843	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,016.00000	941	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		834.00000	879	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		950.00000	877	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		800.00000	843	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,016.00000	941	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		467.00000	492	27.81	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,083.00000	1,990	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		397.00000	419	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,463.00000	2,367	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		994.00000	1,050	23.60	0.00	0	16,483.00

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	Put		709.00000	648	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		817.00000	861	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		982.00000	909	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		722.00000	761	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,188.00000	1,109	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		680.00000	716	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,295.00000	1,215	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		617.00000	649	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,482.00000	1,398	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		667.00000	702	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,332.00000	1,251	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		708.00000	746	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,223.00000	1,144	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		708.00000	746	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,223.00000	1,144	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		654.00000	689	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,369.00000	1,287	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		304.00000	322	30.25	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,170.00000	3,070	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		737.00000	776	25.04	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,152.00000	1,075	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		654.00000	689	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,369.00000	1,287	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		572.00000	602	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,637.00000	1,550	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		561.00000	591	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,677.00000	1,589	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		582.00000	613	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,598.00000	1,512	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		551.00000	580	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,716.00000	1,628	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		522.00000	549	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,837.00000	1,747	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		476.00000	501	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,042.00000	1,950	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		434.00000	457	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,250.00000	2,156	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		442.00000	466	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,208.00000	2,114	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		459.00000	483	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,124.00000	2,032	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		450.00000	474	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,166.00000	2,073	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		503.00000	530	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,919.00000	1,828	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Call			512.00000	539	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,878.00000	1,788	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			485.00000	511	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,001.00000	1,909	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			467.00000	492	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,083.00000	1,990	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			495.00000	521	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,960.00000	1,869	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			531.00000	559	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,797.00000	1,707	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			551.00000	580	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,716.00000	1,628	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			512.00000	539	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,878.00000	1,788	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			426.00000	449	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,292.00000	2,198	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			406.00000	428	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,411.00000	2,316	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			419.00000	441	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,334.00000	2,240	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			419.00000	441	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,334.00000	2,240	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			411.00000	434	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,377.00000	2,282	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			377.00000	397	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,592.00000	2,496	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			404.00000	426	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,420.00000	2,324	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			364.00000	384	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,680.00000	2,583	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			390.00000	411	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,506.00000	2,410	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			383.00000	404	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,549.00000	2,453	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			768.00000	809	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,083.00000	1,007	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			680.00000	716	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,295.00000	1,215	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			629.00000	662	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,444.00000	1,360	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			605.00000	637	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,520.00000	1,435	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			280.00000	297	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,396.00000	3,295	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			852.00000	899	24.24	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 15/03/2010 Currency Future	9.50	Put			917.00000	847	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			383.00000	404	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,549.00000	2,453	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			195.00000	206	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,460.00000	4,355	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			909.00000	961	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			825.00000	759	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			503.00000	530	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,919.00000	1,828	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			204.00000	216	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,319.00000	4,214	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			951.00000	1,004	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			766.00000	703	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			210.00000	222	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,225.00000	4,121	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			972.00000	1,027	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			738.00000	675	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			459.00000	483	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,124.00000	2,032	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			213.00000	226	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,179.00000	4,074	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,016.00000	1,074	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			682.00000	622	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			220.00000	233	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,085.00000	3,981	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			352.00000	372	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,768.00000	2,670	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			181.00000	192	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,697.00000	4,590	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			784.00000	826	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,049.00000	974	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			370.00000	391	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,636.00000	2,539	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			358.00000	378	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,724.00000	2,626	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			184.00000	195	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,649.00000	4,543	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			352.00000	372	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,768.00000	2,670	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			341.00000	360	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,856.00000	2,758	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			330.00000	348	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,945.00000	2,846	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			170.00000	181	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,886.00000	4,779	32.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.80	Call			752.00000	792	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,118.00000	1,041	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			426.00000	449	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,292.00000	2,198	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			358.00000	378	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,724.00000	2,626	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			346.00000	366	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,812.00000	2,714	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			178.00000	189	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,744.00000	4,637	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			189.00000	201	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,555.00000	4,449	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			930.00000	982	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			795.00000	730	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			207.00000	219	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,272.00000	4,167	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,162.00000	1,227	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			527.00000	476	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			227.00000	240	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,992.00000	3,888	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,086.00000	1,148	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			602.00000	546	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			541.00000	569	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,756.00000	1,668	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			450.00000	474	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,166.00000	2,073	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			216.00000	229	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,132.00000	4,028	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			495.00000	521	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,960.00000	1,869	27.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			411.00000	434	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,377.00000	2,282	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			201.00000	213	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,366.00000	4,261	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,136.00000	1,200	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			552.00000	499	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			561.00000	591	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,677.00000	1,589	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			541.00000	569	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,756.00000	1,668	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			223.00000	236	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,039.00000	3,935	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,062.00000	1,123	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			628.00000	571	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			198.00000	209	32.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,413.00000	4,308	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		1,188.00000	1,255	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		504.00000	453	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		230.00000	244	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		3,946.00000	3,842	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		1,270.00000	1,341	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		436.00000	389	22.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		593.00000	625	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,559.00000	1,473	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		242.00000	256	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,807.00000	3,704	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,299.00000	1,371	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		414.00000	369	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		605.00000	637	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,520.00000	1,435	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		246.00000	260	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,761.00000	3,658	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,358.00000	1,433	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		373.00000	331	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		254.00000	268	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,669.00000	3,567	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,328.00000	1,402	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		393.00000	350	22.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		641.00000	675	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,406.00000	1,323	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		617.00000	649	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,482.00000	1,398	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		250.00000	264	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,715.00000	3,612	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,583.00000	1,668	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		248.00000	216	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		694.00000	731	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,259.00000	1,179	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		285.00000	302	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,351.00000	3,250	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,549.00000	1,632	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		264.00000	231	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,652.00000	1,740	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		218.00000	189	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		752.00000	792	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,118.00000	1,041	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		295.00000	312	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,261.00000	3,160	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,688.00000	1,777	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		204.00000	176	21.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call			300.00000	317	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,215.00000	3,115	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,450.00000	1,530	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			316.00000	278	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			667.00000	702	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,332.00000	1,251	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			641.00000	675	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,406.00000	1,323	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			267.00000	282	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,532.00000	3,430	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,617.00000	1,704	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			233.00000	202	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			737.00000	776	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,152.00000	1,075	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			290.00000	307	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,306.00000	3,205	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,725.00000	1,815	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			190.00000	163	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			784.00000	826	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,049.00000	974	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,932.00000	2,029	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			148.00000	128	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			870.00000	919	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			886.00000	817	24.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			300.00000	317	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,215.00000	3,115	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,975.00000	2,073	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			140.00000	121	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			930.00000	982	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			795.00000	730	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			2,018.00000	2,117	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			133.00000	115	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			909.00000	961	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			825.00000	759	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			309.00000	327	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,125.00000	3,025	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			2,061.00000	2,161	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			126.00000	110	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,787.00000	5,904	38.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			3.00000	3	38.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			4,299.00000	4,414	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			14.00000	12	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,831.00000	2,944	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			46.00000	42	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			271.00000	287	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,487.00000	3,385	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		108.00000	115	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,324.00000	6,213	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		6,036.00000	6,154	39.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		2.00000	2	39.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,546.00000	4,662	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		12.00000	10	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		3,068.00000	3,182	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		33.00000	31	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		120.00000	128	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,086.00000	5,976	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.64750	9.52800		24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		987.00000	1,038	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,009.00000	940	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		1,005.00000	1,058	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		977.00000	910	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		917.00000	964	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,139.00000	1,066	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		969.00000	1,019	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,041.00000	971	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		456.00000	478	28.55	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,828.00000	2,730	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,147.00000	1,208	23.40	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		769.00000	711	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		951.00000	1,000	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,073.00000	1,002	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		934.00000	982	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,106.00000	1,034	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		839.00000	881	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,311.00000	1,234	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		796.00000	836	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,418.00000	1,338	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		731.00000	767	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,603.00000	1,519	25.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		782.00000	821	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,454.00000	1,374	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		824.00000	866	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,346.00000	1,268	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		424.00000	445	28.99	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,046.00000	2,947	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,044.00000	1,098	23.86	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		916.00000	851	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,787.00000	1,880	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		259.00000	232	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		901.00000	947	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,173.00000	1,099	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			869.00000	913	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,241.00000	1,166	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			810.00000	851	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,382.00000	1,303	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			756.00000	794	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,528.00000	1,446	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			396.00000	415	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,268.00000	3,168	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,753.00000	1,845	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			275.00000	247	21.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			885.00000	930	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,207.00000	1,132	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			854.00000	897	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,276.00000	1,199	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			769.00000	807	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,491.00000	1,410	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			743.00000	780	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,565.00000	1,483	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			391.00000	410	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,313.00000	3,212	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,655.00000	1,742	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			327.00000	295	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			869.00000	913	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,241.00000	1,166	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			756.00000	794	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,528.00000	1,446	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			707.00000	742	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,679.00000	1,594	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			374.00000	392	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,446.00000	3,345	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,562.00000	1,645	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			384.00000	347	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			824.00000	866	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,346.00000	1,268	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			743.00000	780	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,565.00000	1,483	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			719.00000	754	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,641.00000	1,557	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			695.00000	729	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,717.00000	1,632	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			673.00000	706	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,795.00000	1,708	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			358.00000	375	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,580.00000	3,478	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,687.00000	1,776	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			309.00000	278	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			885.00000	930	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,207.00000	1,132	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			380.00000	398	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,402.00000	3,301	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,981.00000	2,080	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			203.00000	182	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,024.00000	1,078	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			946.00000	880	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			854.00000	897	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,276.00000	1,199	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,021.00000	2,121	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			193.00000	173	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,044.00000	1,098	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			916.00000	851	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			901.00000	947	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,173.00000	1,099	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			418.00000	439	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,090.00000	2,991	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,061.00000	2,162	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			183.00000	165	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,063.00000	1,119	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			885.00000	822	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,024.00000	1,078	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			946.00000	880	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			413.00000	433	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,135.00000	3,035	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			2,101.00000	2,204	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			173.00000	156	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			1,084.00000	1,141	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			856.00000	793	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,783.00000	5,902	35.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			5.00000	5	35.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			4,299.00000	4,417	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			21.00000	19	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,839.00000	2,955	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			61.00000	57	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,623.00000	1,709	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			345.00000	312	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			555.00000	582	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,277.00000	2,185	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			236.00000	247	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			4,958.00000	4,850	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			158.00000	165	33.08	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	15.75	Put		6,380.00000	6,268	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		6,032.00000	6,151	36.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		4.00000	4	36.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		4,545.00000	4,664	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		17.00000	16	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		3,071.00000	3,188	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		43.00000	41	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		602.00000	631	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,074.00000	1,983	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		385.00000	404	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,357.00000	3,257	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		253.00000	265	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		4,725.00000	4,617	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		173.00000	181	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,145.00000	6,033	33.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.33300	13.41730		19.32	1,439,964.00	108	17,001.00
£ / R On 12/06/2009 Currency Future	13.40	Call		422.00000	364	19.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		405.00000	431	19.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		402.00000	347	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		435.00000	464	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		263.00000	224	21.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		745.00000	791	21.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		348.00000	299	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		531.00000	566	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		332.00000	284	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		565.00000	601	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		317.00000	271	20.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		600.00000	638	20.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		275.00000	234	21.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		708.00000	751	21.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		229.00000	194	22.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		861.00000	911	22.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		251.00000	213	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		783.00000	830	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		263.00000	224	21.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		745.00000	791	21.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		239.00000	204	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		822.00000	871	22.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		209.00000	178	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		942.00000	995	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		200.00000	170	23.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		983.00000	1,037	23.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		191.00000	163	23.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		1,024.00000	1,080	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.30	Call			183.00000	156	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,066.00000	1,123	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			219.00000	186	22.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			901.00000	953	22.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			136.00000	116	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,369.00000	1,433	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			112.00000	96	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,594.00000	1,663	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			70.00000	64	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,053.00000	2,131	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			93.00000	82	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,776.00000	1,849	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			102.00000	89	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,685.00000	1,756	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			98.00000	85	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,730.00000	1,802	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			112.00000	96	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,594.00000	1,663	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			168.00000	143	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,151.00000	1,210	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			148.00000	126	24.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,281.00000	1,343	24.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			131.00000	112	25.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,413.00000	1,479	25.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			121.00000	104	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,503.00000	1,571	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			116.00000	100	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,549.00000	1,617	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			107.00000	93	26.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,640.00000	1,710	26.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			136.00000	116	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,369.00000	1,433	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			126.00000	108	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,458.00000	1,525	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			142.00000	121	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,325.00000	1,388	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			142.00000	121	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,325.00000	1,388	25.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			154.00000	131	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,237.00000	1,298	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			175.00000	149	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,108.00000	1,166	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			161.00000	137	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,193.00000	1,254	24.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			73.00000	67	28.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.35	Put			2,006.00000	2,084	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			89.00000	79	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,821.00000	1,896	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			73.00000	67	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,006.00000	2,084	28.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			98.00000	85	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,730.00000	1,802	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			67.00000	62	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,099.00000	2,179	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			81.00000	73	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,913.00000	1,990	27.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			209.00000	178	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			942.00000	995	22.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			116.00000	100	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,549.00000	1,617	26.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			84.00000	75	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,867.00000	1,942	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			61.00000	58	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,193.00000	2,275	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			44.00000	45	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,527.00000	2,612	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			35.00000	38	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,768.00000	2,855	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			46.00000	46	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,479.00000	2,563	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			55.00000	53	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,288.00000	2,370	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			53.00000	52	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,335.00000	2,419	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			58.00000	55	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,241.00000	2,322	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			50.00000	50	29.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,383.00000	2,467	29.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			58.00000	55	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,241.00000	2,322	28.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			30.00000	33	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,962.00000	3,050	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			40.00000	42	30.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,623.00000	2,709	30.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			37.00000	39	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,719.00000	2,806	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			26.00000	30	32.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,109.00000	3,197	32.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			34.00000	37	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,816.00000	2,904	31.14	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 12/06/2009 Currency Future	16.40	Call			28.00000	32	31.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,011.00000	3,099	31.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			25.00000	28	32.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,208.00000	3,295	32.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			23.00000	26	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,306.00000	3,393	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			23.00000	25	32.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,355.00000	3,442	32.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			27.00000	31	32.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,060.00000	3,148	32.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			32.00000	36	31.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,865.00000	2,953	31.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			22.00000	24	32.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,405.00000	3,491	32.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			18.00000	19	33.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,751.00000	3,836	33.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			19.00000	20	33.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,652.00000	3,737	33.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			16.00000	15	34.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,098.00000	4,182	34.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			14.00000	12	35.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,397.00000	4,479	35.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			10.00000	5	34.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,993.00000	5,072	34.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			7.00000	2	33.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,590.00000	5,669	33.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			7.00000	1	32.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,740.00000	5,818	32.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			8.00000	2	33.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,391.00000	5,469	33.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			10.00000	6	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,943.00000	5,023	34.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			11.00000	7	35.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,844.00000	4,924	35.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			8.00000	3	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,341.00000	5,420	33.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			18.00000	18	34.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,850.00000	3,935	34.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			31.00000	34	31.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,914.00000	3,001	31.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			48.00000	48	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,431.00000	2,515	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			93.00000	82	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,776.00000	1,849	27.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			77.00000	70	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.30	Put			1,959.00000	2,037	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			70.00000	64	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,053.00000	2,131	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			64.00000	60	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,146.00000	2,227	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			121.00000	104	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,503.00000	1,571	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			77.00000	70	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,959.00000	2,037	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			89.00000	79	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,821.00000	1,896	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			61.00000	58	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,193.00000	2,275	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			48.00000	48	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,431.00000	2,515	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			44.00000	45	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,527.00000	2,612	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			55.00000	53	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,288.00000	2,370	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			34.00000	37	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,816.00000	2,904	31.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			44.00000	45	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,527.00000	2,612	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			37.00000	39	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,719.00000	2,806	30.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			42.00000	43	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,575.00000	2,660	30.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			38.00000	40	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,671.00000	2,757	30.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			28.00000	32	31.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,011.00000	3,099	31.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			40.00000	42	30.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,623.00000	2,709	30.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			31.00000	34	31.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,914.00000	3,001	31.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			25.00000	28	32.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,208.00000	3,295	32.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			22.00000	24	32.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,405.00000	3,491	32.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			23.00000	26	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,306.00000	3,393	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			21.00000	23	33.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,504.00000	3,590	33.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			20.00000	21	33.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,603.00000	3,688	33.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.90	Call			21.00000	23	33.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,504.00000	3,590	33.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			19.00000	20	33.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,702.00000	3,787	33.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			26.00000	29	32.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,158.00000	3,246	32.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			24.00000	27	32.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,257.00000	3,344	32.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			22.00000	23	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,454.00000	3,540	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			20.00000	22	33.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,553.00000	3,639	33.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			35.00000	38	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,768.00000	2,855	30.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			30.00000	33	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,962.00000	3,050	31.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			22.00000	23	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,454.00000	3,540	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			17.00000	16	34.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,949.00000	4,033	34.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			16.00000	15	34.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,049.00000	4,132	34.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			15.00000	14	34.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,148.00000	4,231	34.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			15.00000	14	35.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,247.00000	4,331	35.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			10.00000	5	34.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,043.00000	5,122	34.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			9.00000	4	34.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,142.00000	5,221	34.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			9.00000	3	34.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,242.00000	5,320	34.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			8.00000	2	33.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,441.00000	5,519	33.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			8.00000	2	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,540.00000	5,619	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			7.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,640.00000	5,718	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			14.00000	12	35.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,446.00000	4,529	35.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			13.00000	11	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,546.00000	4,628	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			12.00000	10	35.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,645.00000	4,727	35.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			12.00000	8	35.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Put			4,744.00000	4,825	35.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			13.00000	11	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,546.00000	4,628	35.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			12.00000	8	35.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,744.00000	4,825	35.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			10.00000	5	34.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,043.00000	5,122	34.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			9.00000	3	34.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,242.00000	5,320	34.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			10.00000	4	34.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,092.00000	5,171	34.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			9.00000	4	34.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,192.00000	5,271	34.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			9.00000	3	34.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,291.00000	5,370	34.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			8.00000	2	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,490.00000	5,569	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			7.00000	1	33.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,690.00000	5,768	33.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			7.00000	1	32.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,789.00000	5,868	32.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			8.00000	2	33.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,441.00000	5,519	33.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			7.00000	1	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,640.00000	5,718	33.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			7.00000	1	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,839.00000	5,918	32.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			6.00000	1	32.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,939.00000	6,018	32.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			6.00000	1	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,039.00000	6,118	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			5.00000	0	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,138.00000	6,217	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			8.00000	2	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,490.00000	5,569	33.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			6.00000	1	32.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,889.00000	5,968	32.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			6.00000	1	32.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,989.00000	6,068	32.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			16.00000	16	34.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,999.00000	4,083	34.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			15.00000	14	35.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,198.00000	4,281	35.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			14.00000	13	35.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,297.00000	4,380	35.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.90	Call			13.00000	12	35.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,496.00000	4,579	35.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			13.00000	10	35.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,595.00000	4,677	35.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			12.00000	9	35.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,695.00000	4,776	35.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			11.00000	7	35.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,794.00000	4,874	35.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			19.00000	20	33.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,702.00000	3,787	33.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			18.00000	18	34.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,801.00000	3,885	34.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			17.00000	17	34.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,900.00000	3,984	34.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			16.00000	16	34.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,999.00000	4,083	34.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			13.00000	12	35.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,496.00000	4,579	35.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			24.00000	27	32.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,257.00000	3,344	32.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			18.00000	19	33.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,751.00000	3,836	33.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			19.00000	20	33.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,652.00000	3,737	33.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			17.00000	16	34.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,949.00000	4,033	34.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			15.00000	14	34.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,148.00000	4,231	34.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			27.00000	31	32.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,060.00000	3,148	32.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			46.00000	46	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,479.00000	2,563	29.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			148.00000	126	24.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,281.00000	1,343	24.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			302.00000	258	21.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			635.00000	675	21.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			229.00000	194	22.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			861.00000	911	22.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			288.00000	246	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			671.00000	713	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			168.00000	143	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,151.00000	1,210	24.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			383.00000	330	20.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			466.00000	497	20.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			288.00000	246	21.37	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 12/06/2009 Currency Future	13.80	Put		671.00000	713	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		275.00000	234	21.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		708.00000	751	21.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		175.00000	149	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,108.00000	1,166	23.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		183.00000	156	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,066.00000	1,123	23.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		366.00000	314	20.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		498.00000	531	20.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		332.00000	284	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		565.00000	601	20.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		366.00000	314	20.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		498.00000	531	20.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		477.00000	407	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		360.00000	374	19.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		422.00000	364	19.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		405.00000	431	19.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		506.00000	433	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		339.00000	350	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		449.00000	383	19.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		382.00000	400	19.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		536.00000	459	19.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		318.00000	326	19.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call		5,517.00000	5,433	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put		0.00000	0	29.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call		4,021.00000	3,933	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put		3.00000	0	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call		2,533.00000	2,437	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put		16.00000	4	23.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		1,121.00000	1,011	19.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		103.00000	78	19.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		10.00000	5	34.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		4,993.00000	5,072	34.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call		4.00000	0	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		6,487.00000	6,567	32.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,967.00000	5,883	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	28.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		4,469.00000	4,383	32.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		2.00000	0	32.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,977.00000	2,885	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		10.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,516.00000	1,409	18.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		49.00000	26	18.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.53240	13.61930		20.81	0.00	0	3,466.00
£ / R On 14/09/2009 Currency Future	13.60	Call		736.00000	686	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.60	Put			717.00000	753	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			717.00000	668	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			748.00000	786	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			570.00000	530	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,050.00000	1,097	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			663.00000	618	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			844.00000	885	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			630.00000	586	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			911.00000	954	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			647.00000	602	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			877.00000	919	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			630.00000	586	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			911.00000	954	21.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			584.00000	543	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,015.00000	1,061	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			529.00000	492	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,160.00000	1,209	22.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			542.00000	504	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,123.00000	1,172	22.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			570.00000	530	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,050.00000	1,097	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			504.00000	468	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,235.00000	1,286	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			480.00000	446	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,311.00000	1,364	23.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			469.00000	436	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,350.00000	1,404	23.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			516.00000	480	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,197.00000	1,248	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			399.00000	371	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,629.00000	1,689	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			357.00000	333	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,838.00000	1,900	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			284.00000	265	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,265.00000	2,333	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			318.00000	297	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,049.00000	2,114	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			334.00000	311	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,964.00000	2,028	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			350.00000	326	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,880.00000	1,943	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			399.00000	371	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,629.00000	1,689	24.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			447.00000	416	23.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,428.00000	1,484	23.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.75	Call			417.00000	388	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,548.00000	1,606	24.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			357.00000	333	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,838.00000	1,900	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			373.00000	347	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,754.00000	1,815	24.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			390.00000	363	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,671.00000	1,731	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			365.00000	340	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,796.00000	1,857	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			381.00000	355	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,712.00000	1,773	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			408.00000	379	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,589.00000	1,647	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			390.00000	363	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,671.00000	1,731	24.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			326.00000	304	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,007.00000	2,071	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			341.00000	318	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,922.00000	1,986	25.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			427.00000	397	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,508.00000	1,565	24.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			318.00000	297	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,049.00000	2,114	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			284.00000	265	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,265.00000	2,333	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			304.00000	284	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,135.00000	2,201	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			278.00000	260	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,309.00000	2,377	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			272.00000	254	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,352.00000	2,422	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			297.00000	277	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,178.00000	2,245	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			492.00000	457	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,273.00000	1,325	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			260.00000	243	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,441.00000	2,511	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			437.00000	406	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,468.00000	1,524	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			408.00000	379	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,589.00000	1,647	24.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			311.00000	290	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,092.00000	2,158	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			516.00000	480	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.30	Put		1,197.00000	1,248	22.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		599.00000	557	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		980.00000	1,025	22.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		614.00000	572	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		945.00000	989	21.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		556.00000	517	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,086.00000	1,134	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		458.00000	426	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,389.00000	1,443	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		326.00000	304	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,007.00000	2,071	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		249.00000	233	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,530.00000	2,601	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		311.00000	290	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,092.00000	2,158	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		260.00000	243	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,441.00000	2,511	26.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		249.00000	233	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,530.00000	2,601	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		239.00000	224	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,619.00000	2,691	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		229.00000	214	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,709.00000	2,782	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		365.00000	340	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,796.00000	1,857	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		291.00000	271	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,221.00000	2,289	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		266.00000	249	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,397.00000	2,466	26.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		291.00000	271	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,221.00000	2,289	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		254.00000	238	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,485.00000	2,556	26.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		244.00000	228	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,574.00000	2,646	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		234.00000	219	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,664.00000	2,737	27.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		492.00000	457	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,273.00000	1,325	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		211.00000	198	27.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,891.00000	2,966	27.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		556.00000	517	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,086.00000	1,134	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		437.00000	406	23.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,468.00000	1,524	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Call			350.00000	326	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,880.00000	1,943	25.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			447.00000	416	23.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,428.00000	1,484	23.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			681.00000	634	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			811.00000	851	21.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			647.00000	602	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			877.00000	919	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			584.00000	543	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,015.00000	1,061	22.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			458.00000	426	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,389.00000	1,443	23.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			663.00000	618	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			844.00000	885	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			699.00000	651	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			779.00000	818	21.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			504.00000	468	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,235.00000	1,286	23.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			780.00000	726	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			660.00000	693	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			736.00000	686	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			717.00000	753	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			803.00000	748	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			633.00000	665	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			758.00000	704	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			688.00000	722	20.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			826.00000	770	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			607.00000	638	20.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,526.00000	5,434	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			7.00000	2	29.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,041.00000	3,939	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			22.00000	7	23.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,584.00000	2,469	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			65.00000	36	19.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,284.00000	1,214	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			265.00000	282	19.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			151.00000	145	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,631.00000	3,712	29.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			72.00000	84	32.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,053.00000	5,152	32.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			24.00000	46	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,505.00000	6,614	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,974.00000	5,883	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			5.00000	1	30.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,485.00000	4,387	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.15	Put		16.00000	5	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		3,016.00000	2,900	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		47.00000	17	19.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,612.00000	1,536	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		143.00000	153	18.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		183.00000	173	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,214.00000	3,291	28.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		98.00000	100	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,629.00000	4,717	31.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		33.00000	59	33.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,063.00000	6,177	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.71030	13.79790		21.31	0.00	0	55.00
£ / R On 14/12/2009 Currency Future	13.80	Call		966.00000	908	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		969.00000	998	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		948.00000	891	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,000.00000	1,030	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		800.00000	750	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,302.00000	1,339	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		895.00000	840	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,097.00000	1,130	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		878.00000	824	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,130.00000	1,164	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		878.00000	824	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,130.00000	1,164	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		862.00000	808	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,164.00000	1,198	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		815.00000	764	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,267.00000	1,303	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		757.00000	709	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,409.00000	1,449	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		785.00000	736	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,337.00000	1,375	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		771.00000	722	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,373.00000	1,412	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		743.00000	696	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,445.00000	1,486	23.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		644.00000	603	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,747.00000	1,793	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		656.00000	614	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,708.00000	1,754	23.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		717.00000	671	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,519.00000	1,561	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		691.00000	647	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,593.00000	1,637	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		667.00000	625	23.64	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	14.80	Put			1,669.00000	1,715	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			623.00000	583	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,825.00000	1,873	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			602.00000	563	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,904.00000	1,953	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			582.00000	545	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,984.00000	2,034	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			508.00000	475	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,311.00000	2,365	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			862.00000	808	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,164.00000	1,198	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			830.00000	778	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,232.00000	1,268	22.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			930.00000	873	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,032.00000	1,063	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			717.00000	671	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,519.00000	1,561	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			846.00000	793	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,198.00000	1,233	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			730.00000	683	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,482.00000	1,523	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			704.00000	659	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,556.00000	1,599	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			679.00000	636	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,631.00000	1,676	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			592.00000	554	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,944.00000	1,994	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			948.00000	891	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,000.00000	1,030	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			912.00000	857	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,064.00000	1,096	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			846.00000	793	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,198.00000	1,233	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			730.00000	683	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,482.00000	1,523	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			633.00000	593	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,785.00000	1,833	23.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			704.00000	659	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,556.00000	1,599	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			612.00000	573	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,864.00000	1,913	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			930.00000	873	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,032.00000	1,063	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			771.00000	722	22.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,373.00000	1,412	22.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Call			644.00000	603	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,747.00000	1,793	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			1,007.00000	945	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			909.00000	934	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			1,028.00000	965	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			880.00000	904	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			986.00000	926	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			938.00000	966	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			785.00000	736	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,337.00000	1,375	22.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			1,049.00000	985	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			851.00000	875	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,516.00000	5,422	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			18.00000	12	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			4,041.00000	3,941	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			44.00000	31	23.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,610.00000	2,505	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			112.00000	95	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,454.00000	1,376	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			456.00000	466	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			476.00000	444	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,478.00000	2,534	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			300.00000	279	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,802.00000	3,869	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			194.00000	182	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,197.00000	5,272	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			122.00000	115	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,624.00000	6,705	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,961.00000	5,869	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			13.00000	8	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,483.00000	4,385	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			35.00000	24	24.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			3,018.00000	2,912	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			70.00000	52	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,739.00000	1,656	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			291.00000	295	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			554.00000	518	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,106.00000	2,158	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			345.00000	321	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,397.00000	3,461	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			222.00000	207	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,774.00000	4,847	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			147.00000	139	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,199.00000	6,278	31.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.02050		14.09680		22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.10	Call			1,338.00000	1,302	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,341.00000	1,382	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,320.00000	1,285	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,373.00000	1,414	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,170.00000	1,139	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,673.00000	1,719	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,250.00000	1,217	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,503.00000	1,547	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,617.00000	1,574	21.17	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			920.00000	953	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			597.00000	582	27.13	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,000.00000	4,062	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,392.00000	1,356	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,245.00000	1,286	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,201.00000	2,145	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			455.00000	475	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,887.00000	1,837	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			641.00000	667	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,639.00000	1,596	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			892.00000	925	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,430.00000	1,393	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,183.00000	1,222	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			967.00000	943	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,220.00000	2,272	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			766.00000	747	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,019.00000	3,076	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			618.00000	603	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,871.00000	3,932	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			496.00000	484	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,750.00000	4,813	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,236.00000	2,180	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			439.00000	459	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,915.00000	1,864	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			618.00000	643	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,662.00000	1,618	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			865.00000	898	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,449.00000	1,411	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,152.00000	1,191	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,267.00000	1,234	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,470.00000	1,513	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			979.00000	954	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,182.00000	2,234	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			774.00000	755	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,977.00000	3,035	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			625.00000	610	26.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.30	Put			3,828.00000	3,889	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			502.00000	489	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,705.00000	4,769	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,542.00000	5,447	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			46.00000	27	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,090.00000	3,999	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			93.00000	78	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,760.00000	2,697	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			263.00000	276	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,758.00000	1,711	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			761.00000	791	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			810.00000	790	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,813.00000	2,869	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			584.00000	570	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,087.00000	4,149	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			424.00000	414	28.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,427.00000	5,493	28.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			302.00000	295	29.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,805.00000	6,874	29.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,984.00000	5,891	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			38.00000	20	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,515.00000	4,421	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			68.00000	51	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,127.00000	3,060	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			180.00000	190	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,999.00000	1,946	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			552.00000	575	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			900.00000	877	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,453.00000	2,507	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			647.00000	631	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,700.00000	3,761	26.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			467.00000	455	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,020.00000	5,084	28.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			344.00000	336	29.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,397.00000	6,465	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.84790		11.81870		19.87	3,329,259.90	281	21,113.00
€ / R On 12/06/2009 Currency Future	11.80	Call			373.00000	380	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			355.00000	332	19.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			318.00000	320	20.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			449.00000	422	20.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			231.00000	231	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			663.00000	633	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			271.00000	271	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			552.00000	523	21.11	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 12/06/2009 Currency Future	12.10	Call			271.00000	271	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			552.00000	523	21.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			220.00000	219	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			701.00000	671	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			244.00000	243	21.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			625.00000	595	21.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			209.00000	208	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			740.00000	710	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			198.00000	197	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			780.00000	749	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			189.00000	187	22.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			820.00000	789	22.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			163.00000	161	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			944.00000	913	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			134.00000	132	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,116.00000	1,084	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			112.00000	110	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,294.00000	1,262	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			117.00000	115	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,249.00000	1,217	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			87.00000	85	27.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,568.00000	1,537	27.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			84.00000	81	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,615.00000	1,583	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			91.00000	88	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,522.00000	1,490	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			95.00000	92	26.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,476.00000	1,444	26.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			99.00000	96	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,430.00000	1,398	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			99.00000	96	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,430.00000	1,398	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			107.00000	105	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,339.00000	1,307	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			72.00000	69	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,753.00000	1,721	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			60.00000	57	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,892.00000	1,859	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			57.00000	53	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,938.00000	1,905	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			80.00000	78	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,662.00000	1,630	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			84.00000	81	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,615.00000	1,583	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			107.00000	105	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.05	Put		1,339.00000	1,307	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		128.00000	126	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,160.00000	1,128	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		103.00000	100	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,384.00000	1,353	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		123.00000	120	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,204.00000	1,172	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		76.00000	73	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,707.00000	1,675	27.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		60.00000	57	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,892.00000	1,859	27.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		57.00000	53	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,938.00000	1,905	27.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		51.00000	47	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,032.00000	1,999	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		45.00000	41	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,127.00000	2,093	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		64.00000	60	27.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,845.00000	1,813	27.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		87.00000	85	27.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,568.00000	1,537	27.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		68.00000	65	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,799.00000	1,767	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		43.00000	38	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		2,174.00000	2,140	28.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		41.00000	36	28.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		2,222.00000	2,188	28.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		36.00000	31	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,317.00000	2,284	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		20.00000	15	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		2,851.00000	2,817	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		18.00000	14	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		2,900.00000	2,866	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		27.00000	23	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		2,559.00000	2,525	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		34.00000	29	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,365.00000	2,332	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		48.00000	44	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		2,079.00000	2,046	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		64.00000	60	27.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,845.00000	1,813	27.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		68.00000	65	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,799.00000	1,767	27.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		51.00000	47	27.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,032.00000	1,999	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Call			80.00000	78	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,662.00000	1,630	27.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			36.00000	31	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,317.00000	2,284	28.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			23.00000	18	28.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,704.00000	2,671	28.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			15.00000	11	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,096.00000	3,063	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			11.00000	6	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,392.00000	3,358	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			29.00000	24	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,510.00000	2,476	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			32.00000	28	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,414.00000	2,380	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			123.00000	120	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,204.00000	1,172	25.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			141.00000	139	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,072.00000	1,041	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			220.00000	219	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			701.00000	671	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			209.00000	208	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			740.00000	710	22.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			171.00000	169	23.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			902.00000	871	23.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			179.00000	178	23.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			861.00000	830	23.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			155.00000	153	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			986.00000	955	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			285.00000	286	20.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			517.00000	488	20.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			257.00000	257	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			588.00000	559	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			427.00000	430	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			308.00000	283	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			335.00000	338	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			416.00000	390	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			301.00000	302	20.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			482.00000	455	20.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			400.00000	405	19.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			331.00000	307	19.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			354.00000	357	19.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			385.00000	359	19.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			171.00000	169	23.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			902.00000	871	23.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			148.00000	146	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.70	Put			1,029.00000	998	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			285.00000	286	20.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			517.00000	488	20.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			257.00000	257	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			588.00000	559	21.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			455.00000	457	19.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			287.00000	259	19.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			354.00000	357	19.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			385.00000	359	19.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			155.00000	153	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			986.00000	955	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			128.00000	126	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,160.00000	1,128	24.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			163.00000	161	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			944.00000	913	23.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			198.00000	197	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			780.00000	749	22.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			134.00000	132	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,116.00000	1,084	24.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			54.00000	50	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,985.00000	1,952	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			45.00000	41	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,127.00000	2,093	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			31.00000	26	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,462.00000	2,428	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			24.00000	20	28.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,656.00000	2,622	28.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			22.00000	17	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,753.00000	2,719	28.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			18.00000	13	29.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,949.00000	2,915	29.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			16.00000	11	29.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,047.00000	3,014	29.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			14.00000	10	29.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,145.00000	3,112	29.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			13.00000	8	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,244.00000	3,210	29.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			26.00000	21	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,607.00000	2,573	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			21.00000	16	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,802.00000	2,768	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			29.00000	24	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,510.00000	2,476	28.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			26.00000	21	28.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,607.00000	2,573	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Call			21.00000	16	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,802.00000	2,768	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			17.00000	12	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,998.00000	2,964	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			13.00000	9	29.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,195.00000	3,161	29.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			12.00000	8	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,293.00000	3,260	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			10.00000	5	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,491.00000	3,457	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			9.00000	4	28.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,590.00000	3,556	28.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			8.00000	4	28.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,689.00000	3,656	28.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			7.00000	3	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,788.00000	3,755	28.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			17.00000	12	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,998.00000	2,964	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			15.00000	11	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,096.00000	3,063	29.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			10.00000	5	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,491.00000	3,457	29.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			38.00000	34	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,270.00000	2,236	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			103.00000	100	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,384.00000	1,353	26.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			38.00000	34	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,270.00000	2,236	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			34.00000	29	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,365.00000	2,332	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			32.00000	28	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,414.00000	2,380	28.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,569.00000	5,598	17.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	17.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			4,069.00000	4,098	21.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	21.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,571.00000	2,598	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			2.00000	0	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			1,125.00000	1,126	18.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			56.00000	28	18.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			10.00000	6	29.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,441.00000	3,408	29.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			2.00000	0	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			4,933.00000	4,902	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	30.67	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 12/06/2009 Currency Future	18.25	Put		6,432.00000	6,402	30.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,919.00000	5,948	16.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	16.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		4,419.00000	4,448	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	20.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,920.00000	2,948	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		1.00000	0	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		1,444.00000	1,455	17.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		25.00000	7	17.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		3.00000	1	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		4,584.00000	4,553	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		1.00000	0	30.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,082.00000	6,052	30.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			12.01970	11.99200		20.79	600,985.00	50	863.00
€ / R On 14/09/2009 Currency Future	12.00	Call		640.00000	642	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		648.00000	622	20.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		605.00000	605	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		713.00000	686	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		512.00000	510	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		920.00000	890	22.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		541.00000	539	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		849.00000	820	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		556.00000	555	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		814.00000	785	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		498.00000	496	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		956.00000	926	22.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		485.00000	482	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		993.00000	963	22.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		460.00000	457	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,068.00000	1,037	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		448.00000	445	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,106.00000	1,075	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		415.00000	411	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,223.00000	1,191	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		376.00000	371	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,384.00000	1,351	24.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		342.00000	336	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,550.00000	1,516	24.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		350.00000	344	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,508.00000	1,475	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		350.00000	344	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,508.00000	1,475	24.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		299.00000	292	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,807.00000	1,773	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		292.00000	286	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put		1,850.00000	1,816	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		305.00000	299	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,763.00000	1,729	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		312.00000	306	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,720.00000	1,686	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		319.00000	313	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,677.00000	1,643	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		319.00000	313	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,677.00000	1,643	25.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		334.00000	328	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,592.00000	1,558	24.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		271.00000	265	26.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,979.00000	1,945	26.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		250.00000	244	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,108.00000	2,074	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		244.00000	237	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,152.00000	2,118	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		286.00000	280	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,894.00000	1,860	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		326.00000	320	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,634.00000	1,601	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		326.00000	320	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,634.00000	1,601	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		312.00000	306	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,720.00000	1,686	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		367.00000	362	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,425.00000	1,392	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		264.00000	258	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,022.00000	1,988	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		279.00000	272	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,937.00000	1,902	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		244.00000	237	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,152.00000	2,118	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		237.00000	231	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,195.00000	2,162	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		231.00000	225	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,239.00000	2,205	26.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		220.00000	214	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,328.00000	2,294	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		257.00000	251	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,065.00000	2,031	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		358.00000	353	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,466.00000	1,433	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		209.00000	203	27.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,417.00000	2,383	27.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			151.00000	146	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,009.00000	2,977	28.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			257.00000	251	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,065.00000	2,031	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			220.00000	214	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,328.00000	2,294	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			198.00000	192	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,506.00000	2,473	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			188.00000	183	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,596.00000	2,563	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			179.00000	174	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,687.00000	2,654	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			171.00000	165	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,779.00000	2,746	28.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			286.00000	280	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,894.00000	1,860	26.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			198.00000	192	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,506.00000	2,473	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			188.00000	183	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,596.00000	2,563	27.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			437.00000	433	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,145.00000	1,113	23.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			415.00000	411	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,223.00000	1,191	23.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			395.00000	390	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,303.00000	1,270	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			292.00000	286	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,850.00000	1,816	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			225.00000	219	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,283.00000	2,250	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			214.00000	208	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,372.00000	2,338	27.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			203.00000	198	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,461.00000	2,428	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			358.00000	353	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,466.00000	1,433	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			395.00000	390	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,303.00000	1,270	23.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			405.00000	400	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,263.00000	1,231	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			385.00000	380	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,343.00000	1,311	23.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			250.00000	244	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,108.00000	2,074	26.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			367.00000	362	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put		1,425.00000	1,392	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		279.00000	272	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,937.00000	1,902	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		426.00000	422	23.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,184.00000	1,152	23.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		460.00000	457	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,068.00000	1,037	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		526.00000	524	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		884.00000	855	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		472.00000	469	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,030.00000	1,000	22.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		588.00000	588	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		746.00000	718	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		526.00000	524	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		884.00000	855	21.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		405.00000	400	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,263.00000	1,231	23.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		605.00000	605	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		713.00000	686	21.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		572.00000	571	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		780.00000	752	21.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		622.00000	623	20.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		680.00000	653	20.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		588.00000	588	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		746.00000	718	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		448.00000	445	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,106.00000	1,075	22.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		681.00000	685	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		589.00000	565	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,592.00000	5,620	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		4,097.00000	4,121	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		5.00000	1	24.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,621.00000	2,633	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		29.00000	13	19.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,251.00000	1,275	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		159.00000	155	18.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		112.00000	110	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,520.00000	3,490	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		44.00000	48	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		4,952.00000	4,928	31.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		15.00000	17	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,423.00000	6,398	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,892.00000	5,920	22.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	7.60	Call		4,396.00000	4,421	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		4.00000	1	25.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,914.00000	2,928	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		22.00000	8	20.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,481.00000	1,509	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		89.00000	89	18.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		135.00000	130	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,243.00000	3,210	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		54.00000	58	31.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,662.00000	4,639	31.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		19.00000	21	31.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,127.00000	6,102	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.17020	12.14480		25.65	0.00	0	120.00
€ / R On 14/12/2009 Currency Future	12.15	Call		838.00000	848	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		844.00000	827	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		804.00000	812	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		909.00000	891	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		710.00000	716	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,115.00000	1,096	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		740.00000	746	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,045.00000	1,026	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		755.00000	762	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,010.00000	992	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		682.00000	687	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,188.00000	1,167	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		821.00000	829	21.53	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		876.00000	859	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		669.00000	674	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,224.00000	1,203	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		340.00000	336	27.31	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,795.00000	2,766	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		656.00000	660	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,261.00000	1,240	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		643.00000	647	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,299.00000	1,277	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		596.00000	599	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,452.00000	1,429	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		554.00000	556	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,610.00000	1,586	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		517.00000	517	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,772.00000	1,747	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		535.00000	536	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,690.00000	1,666	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		526.00000	526	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,731.00000	1,706	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Call			526.00000	526	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,731.00000	1,706	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			475.00000	474	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,980.00000	1,954	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			467.00000	466	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,023.00000	1,996	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			483.00000	482	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,938.00000	1,912	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			491.00000	491	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,896.00000	1,870	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			499.00000	499	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,855.00000	1,829	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			491.00000	491	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,896.00000	1,870	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			508.00000	508	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,813.00000	1,788	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			443.00000	441	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,148.00000	2,121	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			545.00000	546	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,650.00000	1,625	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			313.00000	309	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,018.00000	2,989	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			460.00000	459	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,065.00000	2,038	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			427.00000	425	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,232.00000	2,205	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			412.00000	409	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,317.00000	2,289	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			397.00000	395	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,402.00000	2,374	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			383.00000	381	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,489.00000	2,460	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			535.00000	536	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,690.00000	1,666	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			517.00000	517	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,772.00000	1,747	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			451.00000	450	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,107.00000	2,080	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			435.00000	433	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,190.00000	2,163	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			419.00000	417	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,275.00000	2,247	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			585.00000	588	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,491.00000	1,468	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			564.00000	566	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Put		1,570.00000	1,546	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		475.00000	474	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,980.00000	1,954	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		564.00000	566	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,570.00000	1,546	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		443.00000	441	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,148.00000	2,121	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		575.00000	577	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,530.00000	1,507	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		451.00000	450	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,107.00000	2,080	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		435.00000	433	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,190.00000	2,163	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		404.00000	402	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,360.00000	2,332	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		412.00000	409	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,317.00000	2,289	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		608.00000	611	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,413.00000	1,390	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		619.00000	623	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,375.00000	1,352	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		575.00000	577	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,530.00000	1,507	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		483.00000	482	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,938.00000	1,912	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		619.00000	623	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,375.00000	1,352	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		631.00000	635	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,336.00000	1,315	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		585.00000	588	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,491.00000	1,468	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		725.00000	731	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,080.00000	1,061	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		696.00000	701	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,151.00000	1,131	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		771.00000	778	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		976.00000	958	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		682.00000	687	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,188.00000	1,167	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		787.00000	795	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		942.00000	924	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		755.00000	762	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,010.00000	992	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		696.00000	701	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,151.00000	1,131	22.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Call			1,668.00000	1,691	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			174.00000	171	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,322.00000	1,345	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			328.00000	325	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,051.00000	1,067	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			556.00000	547	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			334.00000	331	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,840.00000	2,811	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,836.00000	1,851	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			142.00000	131	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,449.00000	1,474	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			254.00000	254	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,152.00000	1,171	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			457.00000	451	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			917.00000	929	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			722.00000	709	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			324.00000	320	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,929.00000	2,900	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,646.00000	2,650	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			51.00000	30	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,384.00000	1,409	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			290.00000	288	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			249.00000	244	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,654.00000	3,624	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			150.00000	147	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,055.00000	5,027	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			86.00000	86	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,491.00000	6,466	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,930.00000	2,936	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			35.00000	16	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,587.00000	1,613	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			192.00000	193	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			277.00000	272	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,382.00000	3,352	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			168.00000	164	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,773.00000	4,744	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			99.00000	99	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,204.00000	6,178	32.19	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.06000		243.13900		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			293.70400		294.54300		0.00	123,355,680.00	42	741.00
ALBI On 06/08/2009 Index Future			299.64300		300.49200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			292.26100		293.03800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 07/05/2009 Index Future			124.69800		124.85100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.25200		127.40600		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.54300		129.69800		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			295.38150		296.20100		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi			301.43150		302.26000		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			306.86000		307.69900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			350.27500		348.00900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			359.22800		356.85400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			368.18000		365.69800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.75900		7.75300		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.34100		8.30800		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.91900		7.89000		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.41500		8.38600		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.41500		8.38700		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.50100		8.47900		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.43600		8.41500		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.33700		8.28700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.05300		7.04900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.99000		6.99000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.45600		7.45200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.41600		7.41000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.06200		8.03700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.07800		8.05300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.27800		8.25500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.26400		8.24300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 30/04/2009 jRod				9.89200	9.89000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod				9.42000	9.41200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod				8.92000	8.90800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				284.00600	284.91400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				289.82300	290.74200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				295.04200	295.97300		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.29900	6.24100		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,836.00000	3,760	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.66400	5.59200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,298.00000	4,222	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,547.00000	4,471	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	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			1,274.00000	1,273	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			53.00000	52	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future				7.91700	7.86600		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			309.00000	203	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,927.00000	4,114	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,392.00000	6,085	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			64.00000	50	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			16.00000	6	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,219.00000	8,503	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future				7.88800	7.83500		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,544.00000	8,271	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			968.00000	990	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future				7.95800	7.90200		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,511.00000	3,348	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,684.00000	5,820	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.04300	7.98400		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,900.00000	4,727	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,104.00000	6,232	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future				8.40500	8.34400		24.30	0.00	0	13,085.00
R186 On 07/05/2009 Bond Future	8.00	Call			1,338.00000	973	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,023.00000	5,295	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			7,214.00000	6,546	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			629.00000	597	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future	7.25	Call			125.00000	61	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,451.00000	13,023	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			3.00000	1	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,881.00000	22,515	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.43800		8.33500		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,651.00000	9,855	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,020.00000	4,288	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			3,389.00000	2,973	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,567.00000	13,216	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.43700		8.37300		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			12,518.00000	12,035	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,327.00000	6,499	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			5,370.00000	5,063	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,864.00000	15,212	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.54200		8.42000		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,673.00000	9,983	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,414.00000	12,950	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			745.00000	711	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			278.00000	244	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.98500		7.92400		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,861.00000	5,577	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			24.00000	19	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.94600		7.88100		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,615.00000	6,358	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			797.00000	827	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.00100		7.93300		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,720.00000	2,572	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,569.00000	4,707	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.06900		7.99700		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,393.00000	3,243	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,424.00000	5,565	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.29100		8.23000		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,709.00000	4,327	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			253.00000	234	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.27200		8.20900		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,494.00000	7,179	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,643.00000	1,695	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.32800		8.26200		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,170.00000	2,992	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,627.00000	7,824	16.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future			8.39300	8.32500		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		5,908.00000	5,685	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,603.00000	6,755	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.30300	8.25200		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call		3,732.00000	3,375	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		574.00000	547	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		551.00000	388	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		3,874.00000	4,041	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		4,991.00000	4,632	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		296.00000	267	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.28900	8.23600		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,034.00000	7,737	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,835.00000	1,876	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.33800	8.28400		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		3,777.00000	3,604	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		8,828.00000	8,992	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.39400	8.33800		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		6,576.00000	6,366	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,422.00000	7,552	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.96400	7.89200		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call		4,164.00000	3,884	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		46.00000	40	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.91900	7.84200		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,064.00000	955	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,197.00000	4,369	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		5,617.00000	5,368	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		635.00000	667	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.97800	7.89700		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,281.00000	2,139	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,672.00000	3,810	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.05400	7.96700		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		2,789.00000	2,646	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,340.00000	4,482	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.44500	8.39400		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		4,335.00000	3,969	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		450.00000	419	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.43800	8.38600		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		7,533.00000	7,242	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,128.00000	2,174	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.48600	8.43300		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		3,254.00000	3,094	20.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/11/2009 Bond Future	7.50	Put			9,475.00000	9,653	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.54200		8.48600		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,447.00000	6,235	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,942.00000	8,080	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.55800		8.48900		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,799.00000	2,368	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,060.00000	1,093	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.56300		8.49500		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			7,272.00000	6,907	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,421.00000	2,508	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.62300		8.55900		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			3,646.00000	3,445	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,170.00000	9,387	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.72100		8.65600		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,892.00000	6,640	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,901.00000	8,065	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.02400		7.97400		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,877.00000	8,385	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			164.00000	136	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.01000		7.95900		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			6,058.00000	5,724	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,677.00000	5,816	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,825.00000	9,419	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,959.00000	3,026	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.03200		7.97900		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,991.00000	4,739	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,225.00000	12,462	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			16,582.00000	16,145	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,513.00000	2,566	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			4,158.00000	3,932	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,109.00000	14,372	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.05600		8.00300		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,851.00000	7,568	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,705.00000	12,908	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			19,190.00000	18,768	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,701.00000	3,765	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			291.62700		292.43500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.60000		298.41700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			302.95900		303.78700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.43530		6.50400		19.77	0.00	0	8,804.00

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	6.50	Call		199.00000	167	20.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		195.00000	231	20.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		145.00000	119	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		291.00000	333	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		145.00000	119	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		291.00000	333	20.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		180.00000	149	20.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		226.00000	264	20.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		180.00000	149	20.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		226.00000	264	20.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		162.00000	133	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		258.00000	298	20.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		131.00000	106	21.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		327.00000	370	21.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		118.00000	94	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		364.00000	409	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		106.00000	84	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		402.00000	449	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		106.00000	84	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		402.00000	449	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		86.00000	67	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		482.00000	532	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		96.00000	75	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		442.00000	490	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		131.00000	106	21.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		327.00000	370	21.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		78.00000	60	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		524.00000	574	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		78.00000	60	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		524.00000	574	22.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		86.00000	67	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		482.00000	532	22.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		96.00000	75	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		442.00000	490	22.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		64.00000	48	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		610.00000	662	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		70.00000	53	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		566.00000	618	23.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		58.00000	43	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		654.00000	707	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		52.00000	38	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		698.00000	753	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		64.00000	48	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		610.00000	662	23.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		52.00000	38	23.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Put		698.00000	753	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		17.00000	11	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,313.00000	1,375	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		15.00000	9	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,411.00000	1,474	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		24.00000	15	26.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,120.00000	1,180	26.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		33.00000	23	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		929.00000	987	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		43.00000	31	24.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		789.00000	846	24.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		48.00000	34	24.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		744.00000	799	24.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		228.00000	186	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		174.00000	201	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		259.00000	214	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		155.00000	179	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		259.00000	214	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		155.00000	179	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		325.00000	276	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		121.00000	140	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		48.00000	34	24.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		744.00000	799	24.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		40.00000	28	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		836.00000	892	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		33.00000	23	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		929.00000	987	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		28.00000	18	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,024.00000	1,083	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		36.00000	25	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		882.00000	940	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		30.00000	20	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		976.00000	1,035	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		398.00000	344	21.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		94.00000	109	21.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		560.00000	499	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		56.00000	63	22.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		477.00000	419	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		73.00000	83	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		398.00000	344	21.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		94.00000	109	21.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		325.00000	276	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		121.00000	140	20.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		518.00000	458	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		64.00000	73	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.15	Call			437.00000	381	21.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			83.00000	95	21.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			361.00000	309	21.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			107.00000	124	21.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			291.00000	244	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			137.00000	159	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			437.00000	381	21.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			83.00000	95	21.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			26.00000	17	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,072.00000	1,131	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			22.00000	14	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,168.00000	1,229	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			40.00000	28	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			836.00000	892	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			20.00000	13	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,216.00000	1,277	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			20.00000	13	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,216.00000	1,277	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			17.00000	11	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,313.00000	1,375	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			15.00000	9	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,411.00000	1,474	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			13.00000	7	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,509.00000	1,572	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			11.00000	6	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,607.00000	1,671	29.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			9.00000	5	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,705.00000	1,770	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			8.00000	5	30.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,804.00000	1,869	30.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			9.00000	5	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,705.00000	1,770	30.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			26.00000	17	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,072.00000	1,131	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			228.00000	186	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			174.00000	201	19.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,854.00000	5,785	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,354.00000	4,285	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,854.00000	2,785	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,358.00000	1,290	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			4.00000	4	28.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			10.00000	6	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,656.00000	1,721	29.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		1.00000	1	38.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,147.00000	3,216	38.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	45.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,646.00000	4,715	45.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	52.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,146.00000	6,215	52.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		6,004.00000	5,935	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	29.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,504.00000	4,435	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	27.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		3,004.00000	2,935	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,507.00000	1,438	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		3.00000	2	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		2.00000	1	37.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,998.00000	3,066	37.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	45.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,496.00000	4,565	45.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	52.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,996.00000	6,065	52.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49860	6.56790		20.03	0.00	0	290.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		341.00000	310	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		323.00000	361	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		272.00000	247	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		454.00000	498	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		287.00000	261	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		419.00000	462	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		322.00000	293	20.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		354.00000	394	20.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		304.00000	276	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	428	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		287.00000	261	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		419.00000	462	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		257.00000	233	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		489.00000	535	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		257.00000	233	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		489.00000	535	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		230.00000	209	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		563.00000	611	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		207.00000	188	22.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		639.00000	689	22.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		230.00000	209	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		563.00000	611	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		243.00000	221	21.94	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	6.85	Put		525.00000	572	21.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		304.00000	276	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	428	20.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		218.00000	198	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		601.00000	650	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		197.00000	179	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		679.00000	730	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		218.00000	198	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		601.00000	650	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		197.00000	179	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		679.00000	730	23.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		178.00000	161	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		760.00000	813	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		187.00000	170	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		719.00000	771	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		187.00000	170	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		719.00000	771	23.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		367.00000	329	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		300.00000	330	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		169.00000	153	23.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		801.00000	855	23.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		153.00000	139	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		886.00000	941	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		395.00000	354	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		277.00000	306	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		341.00000	310	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		323.00000	361	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		178.00000	161	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		760.00000	813	23.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		161.00000	146	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		843.00000	898	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		454.00000	410	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		236.00000	261	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		395.00000	354	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		277.00000	306	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		153.00000	139	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		886.00000	941	24.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		140.00000	127	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		972.00000	1,028	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		169.00000	153	23.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		801.00000	855	23.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		140.00000	127	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		972.00000	1,028	24.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		128.00000	116	25.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,060.00000	1,118	25.49	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	7.35	Call		146.00000	133	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		928.00000	984	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		134.00000	121	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,016.00000	1,073	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		122.00000	111	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,104.00000	1,163	25.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		485.00000	439	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		217.00000	240	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		424.00000	381	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		256.00000	283	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		518.00000	469	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		200.00000	221	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		424.00000	381	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		256.00000	283	20.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		551.00000	501	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		183.00000	202	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		551.00000	501	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		183.00000	202	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,818.00000	5,749	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,318.00000	4,249	28.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	28.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,819.00000	2,750	33.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		1.00000	1	33.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,340.00000	1,272	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		22.00000	24	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		68.00000	62	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,750.00000	1,813	29.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		18.00000	15	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,201.00000	3,267	32.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		4.00000	3	34.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,686.00000	4,755	34.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		1.00000	1	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,184.00000	6,253	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,018.00000	5,949	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,518.00000	4,449	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,019.00000	2,950	34.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		1.00000	1	34.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,531.00000	1,462	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		13.00000	13	22.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		83.00000	76	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,565.00000	1,627	28.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		23.00000	19	32.34	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	9.55	Put		3,005.00000	3,070	32.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		4.00000	4	33.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,486.00000	4,555	33.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		2.00000	2	37.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,984.00000	6,053	37.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.55300	6.62380		20.27	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		442.00000	410	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		418.00000	457	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		343.00000	318	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		619.00000	665	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		389.00000	361	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		515.00000	558	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		423.00000	393	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		450.00000	490	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		406.00000	377	20.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		482.00000	524	20.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		423.00000	393	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		450.00000	490	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		373.00000	346	21.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		549.00000	593	21.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		373.00000	346	21.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		549.00000	593	21.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		357.00000	332	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		584.00000	629	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		343.00000	318	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		619.00000	665	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		491.00000	452	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		367.00000	399	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		316.00000	294	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		693.00000	741	22.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		292.00000	271	22.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		769.00000	818	22.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		271.00000	251	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		847.00000	898	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		251.00000	233	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		927.00000	980	23.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		544.00000	501	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		320.00000	348	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		601.00000	554	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		277.00000	301	20.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		544.00000	501	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		320.00000	348	20.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		572.00000	527	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		298.00000	324	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		517.00000	476	20.21	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		343.00000	373	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		466.00000	429	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		392.00000	426	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		329.00000	306	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	703	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		304.00000	282	22.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		730.00000	779	22.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		281.00000	261	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		807.00000	858	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		517.00000	476	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		343.00000	373	20.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		329.00000	306	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		656.00000	703	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		281.00000	261	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		807.00000	858	22.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		261.00000	242	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		887.00000	939	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		631.00000	583	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		257.00000	280	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		466.00000	429	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		392.00000	426	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		304.00000	282	22.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		730.00000	779	22.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,774.00000	5,703	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,274.00000	4,203	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,777.00000	2,707	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		4.00000	4	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,316.00000	1,246	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		42.00000	43	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		127.00000	118	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,853.00000	1,915	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		54.00000	49	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,280.00000	3,346	31.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		20.00000	18	33.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,746.00000	4,815	33.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		4.00000	4	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,230.00000	6,301	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,024.00000	5,953	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,524.00000	4,453	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	37.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,026.00000	2,955	29.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		2.00000	2	29.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,545.00000	1,474	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			21.00000	21	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			150.00000	140	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,626.00000	1,687	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			63.00000	58	31.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,039.00000	3,105	31.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			26.00000	23	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,503.00000	4,570	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			5.00000	4	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,981.00000	6,051	32.12	0.00	0	0.00
Total for Derivatives:								174,240,629.90	5,439	661,105.00

Grand Total: 174,240,629.90 5,439 661,105.00