



Daily MTM Report

Daily summary for 29/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			15.35800	15.42900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.27500	6.32000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.92500	7.84500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.44500	8.35000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.99500	7.92500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.30000	8.21500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.30500	8.21500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.99000	7.91000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.45500	8.35000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.59900	8.49300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.05000	7.95500			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.59060	8.76420		22.77	122,940,076.60	14,311	261,383.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		290.00000	213	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		276.00000	372	23.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		234.00000	171	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		370.00000	480	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		190.00000	138	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		476.00000	597	25.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		165.00000	120	26.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		551.00000	679	26.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		154.00000	112	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		590.00000	721	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		144.00000	104	27.23	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		630.00000	764	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		135.00000	98	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		670.00000	807	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		204.00000	148	25.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		439.00000	557	25.51	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		154.00000	112	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		590.00000	721	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		42.00000	31	32.81	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,478.00000	1,640	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		97.00000	71	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		883.00000	1,030	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		86.00000	62	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		971.00000	1,122	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		62.00000	45	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,198.00000	1,354	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		76.00000	54	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		1,062.00000	1,214	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		33.00000	24	33.88	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,669.00000	1,834	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		97.00000	71	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		883.00000	1,030	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		91.00000	67	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		927.00000	1,076	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		86.00000	62	29.89	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		971.00000	1,122	29.89	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 12/06/2009 Currency Future	9.85	Call			66.00000	48	30.96	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,152.00000	1,307	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			91.00000	67	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			927.00000	1,076	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			71.00000	51	30.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,107.00000	1,260	30.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			48.00000	35	32.28	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,384.00000	1,544	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			45.00000	33	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,431.00000	1,592	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			20.00000	13	34.95	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,056.00000	2,223	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			48.00000	35	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,384.00000	1,544	32.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			42.00000	31	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,478.00000	1,640	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			29.00000	22	34.41	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,765.00000	1,931	34.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			35.00000	26	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,621.00000	1,785	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			28.00000	21	34.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,813.00000	1,980	34.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			3.00000	2	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,239.00000	3,411	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			1.00000	1	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,037.00000	4,210	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			23.00000	16	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,959.00000	2,126	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			25.00000	18	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,910.00000	2,077	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			26.00000	20	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,862.00000	2,029	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			37.00000	27	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,573.00000	1,737	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			51.00000	37	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,337.00000	1,496	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			31.00000	23	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,717.00000	1,882	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			40.00000	29	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,525.00000	1,688	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			58.00000	42	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,244.00000	1,401	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			54.00000	39	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,290.00000	1,449	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			37.00000	27	33.35	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	10.30	Put		1,573.00000	1,737	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		35.00000	26	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,621.00000	1,785	33.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		33.00000	24	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,669.00000	1,834	33.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		25.00000	18	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,910.00000	2,077	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		80.00000	58	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,016.00000	1,168	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		51.00000	37	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,337.00000	1,496	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		26.00000	20	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		1,862.00000	2,029	34.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		28.00000	21	34.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		1,813.00000	1,980	34.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		17.00000	11	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,153.00000	2,320	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		13.00000	8	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,299.00000	2,468	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		11.00000	7	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,397.00000	2,566	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		19.00000	12	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,104.00000	2,272	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		20.00000	13	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,056.00000	2,223	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		16.00000	10	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		2,201.00000	2,369	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		8.00000	4	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,593.00000	2,764	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		4.00000	2	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		2,890.00000	3,062	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		4.00000	2	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,940.00000	3,112	35.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		3.00000	2	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		3,089.00000	3,261	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		10.00000	6	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		2,446.00000	2,615	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		19.00000	12	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,104.00000	2,272	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		103.00000	75	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		839.00000	985	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		62.00000	45	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		1,198.00000	1,354	31.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		71.00000	51	30.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		1,107.00000	1,260	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.40	Call			118.00000	86	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			754.00000	895	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			218.00000	159	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			404.00000	518	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			218.00000	159	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			404.00000	518	25.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			270.00000	198	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			306.00000	407	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			315.00000	229	23.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			251.00000	339	23.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			370.00000	266	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			205.00000	276	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			342.00000	247	23.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			228.00000	307	23.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			462.00000	344	22.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	203	22.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			342.00000	247	23.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			228.00000	307	23.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			252.00000	184	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			337.00000	443	24.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			604.00000	468	22.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			89.00000	128	22.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			530.00000	403	22.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			116.00000	163	22.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			399.00000	291	22.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			185.00000	250	22.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			566.00000	435	22.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			102.00000	144	22.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			495.00000	373	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			131.00000	182	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			430.00000	317	22.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			166.00000	226	22.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			234.00000	171	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			370.00000	480	24.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			177.00000	128	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			513.00000	638	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			764.00000	615	22.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			50.00000	74	22.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			682.00000	539	22.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			67.00000	98	22.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			399.00000	291	22.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			185.00000	250	22.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			462.00000	344	22.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			148.00000	203	22.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			642.00000	503	22.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			78.00000	112	22.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			495.00000	373	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			131.00000	182	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			370.00000	266	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			205.00000	276	22.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			315.00000	229	23.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			251.00000	339	23.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			270.00000	198	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			306.00000	407	24.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			177.00000	128	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			513.00000	638	26.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			135.00000	98	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			670.00000	807	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			80.00000	58	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,016.00000	1,168	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			118.00000	86	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			754.00000	895	28.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			45.00000	33	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,431.00000	1,592	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			22.00000	15	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,008.00000	2,174	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			11.00000	7	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,397.00000	2,566	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			9.00000	5	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,495.00000	2,665	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			14.00000	9	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,250.00000	2,418	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			12.00000	7	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,348.00000	2,517	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			17.00000	11	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,153.00000	2,320	34.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			12.00000	7	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,348.00000	2,517	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			8.00000	5	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,544.00000	2,714	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			7.00000	4	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,643.00000	2,813	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			6.00000	3	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,742.00000	2,913	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			5.00000	3	34.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,841.00000	3,012	34.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			6.00000	4	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,692.00000	2,863	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			5.00000	3	34.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,791.00000	2,962	34.98	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	11.75	Call			4.00000	2	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,989.00000	3,162	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			3.00000	2	36.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,189.00000	3,361	36.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			3.00000	2	36.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,288.00000	3,461	36.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			2.00000	1	37.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,388.00000	3,561	37.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			2.00000	1	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,488.00000	3,661	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			3.00000	2	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,039.00000	3,212	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			3.00000	2	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,139.00000	3,311	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			3.00000	2	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,338.00000	3,511	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			5.00000	3	34.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,791.00000	2,962	34.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			3.00000	2	36.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,288.00000	3,461	36.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			8.00000	5	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,544.00000	2,714	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			7.00000	4	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,643.00000	2,813	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			13.00000	8	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,299.00000	2,468	34.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			8.00000	4	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,593.00000	2,764	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			58.00000	42	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,244.00000	1,401	31.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			66.00000	48	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,152.00000	1,307	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			126.00000	91	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			712.00000	851	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			110.00000	80	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			796.00000	940	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			110.00000	80	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			796.00000	940	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			126.00000	91	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			712.00000	851	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,464.00000	5,291	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,964.00000	3,791	33.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	33.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,465.00000	2,292	33.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put		1.00000	1	33.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		985.00000	823	22.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		21.00000	33	22.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		2.00000	1	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,538.00000	3,711	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		5,036.00000	5,209	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,536.00000	6,709	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,714.00000	5,541	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,214.00000	4,041	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,715.00000	2,541	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	1	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,226.00000	1,054	22.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		12.00000	14	22.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,786.00000	4,960	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,286.00000	6,459	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		566.00000	435	22.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		102.00000	144	22.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call		0.00000	3,841	33.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put		0.00000	0	33.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call		0.00000	2,841	38.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put		0.00000	0	38.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call		0.00000	1,844	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put		0.00000	3	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call		0.00000	868	22.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	27	22.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	1	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put		0.00000	4,160	39.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.72300	8.89880		23.24	1,291,004.00	148	4,671.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		0.00000	435	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	612	24.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		459.00000	389	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		610.00000	716	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		411.00000	348	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		712.00000	825	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		382.00000	324	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		783.00000	901	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		355.00000	302	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		856.00000	979	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		368.00000	313	25.87	0.00	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	9.35	Put			819.00000	940	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			299.00000	256	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,050.00000	1,183	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			185.00000	157	29.86	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,686.00000	1,834	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			271.00000	231	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,172.00000	1,308	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			230.00000	196	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,381.00000	1,523	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			262.00000	224	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,214.00000	1,351	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			289.00000	247	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,091.00000	1,224	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			280.00000	239	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,131.00000	1,266	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			254.00000	216	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,255.00000	1,393	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			254.00000	216	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,255.00000	1,393	28.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			203.00000	173	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,554.00000	1,700	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			196.00000	168	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,598.00000	1,745	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			190.00000	162	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,642.00000	1,789	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			190.00000	162	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,642.00000	1,789	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			173.00000	148	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,775.00000	1,925	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			153.00000	131	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,954.00000	2,108	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			130.00000	104	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,181.00000	2,331	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			17.00000	13	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,119.00000	4,290	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			140.00000	114	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,091.00000	2,241	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			144.00000	120	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,045.00000	2,197	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			149.00000	125	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,000.00000	2,152	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			179.00000	153	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,730.00000	1,880	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			209.00000	179	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,510.00000	1,656	29.20	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	10.60	Call			163.00000	139	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,864.00000	2,016	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			158.00000	135	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,909.00000	2,062	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			223.00000	190	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,424.00000	1,567	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			246.00000	209	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,297.00000	1,436	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			216.00000	184	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,467.00000	1,611	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			168.00000	143	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,819.00000	1,970	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			163.00000	139	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,864.00000	2,016	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			140.00000	114	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,091.00000	2,241	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			168.00000	143	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,819.00000	1,970	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			196.00000	168	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,598.00000	1,745	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			209.00000	179	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,510.00000	1,656	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			238.00000	203	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,339.00000	1,480	28.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			94.00000	74	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,495.00000	2,651	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			310.00000	264	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,011.00000	1,141	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			289.00000	247	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,091.00000	1,224	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			271.00000	231	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,172.00000	1,308	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			185.00000	157	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,686.00000	1,834	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			320.00000	273	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			971.00000	1,100	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			299.00000	256	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,050.00000	1,183	27.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			331.00000	282	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			933.00000	1,059	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			223.00000	190	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,424.00000	1,567	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			136.00000	109	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,137.00000	2,286	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			124.00000	99	30.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,225.00000	2,376	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		216.00000	184	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,467.00000	1,611	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		119.00000	95	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,270.00000	2,422	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		108.00000	86	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,359.00000	2,513	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		144.00000	120	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,045.00000	2,197	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		119.00000	95	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,270.00000	2,422	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		99.00000	78	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,450.00000	2,605	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		136.00000	109	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,137.00000	2,286	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		113.00000	90	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,315.00000	2,467	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		230.00000	196	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,381.00000	1,523	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		113.00000	90	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,315.00000	2,467	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		103.00000	82	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,405.00000	2,559	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		158.00000	135	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,909.00000	2,062	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		108.00000	86	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,359.00000	2,513	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		90.00000	71	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,541.00000	2,698	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		426.00000	361	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		677.00000	788	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		343.00000	292	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		894.00000	1,019	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		320.00000	273	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		971.00000	1,100	26.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		442.00000	375	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		643.00000	752	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		355.00000	302	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		856.00000	979	26.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		396.00000	336	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		747.00000	863	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		343.00000	292	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		894.00000	1,019	26.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		262.00000	224	27.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,214.00000	1,351	27.90	0.00	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	9.95	Call			246.00000	209	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,297.00000	1,436	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			411.00000	348	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			712.00000	825	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			310.00000	264	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,011.00000	1,141	26.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			554.00000	470	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			455.00000	547	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			576.00000	488	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			427.00000	515	23.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			459.00000	389	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			610.00000	716	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			598.00000	508	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			399.00000	485	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			476.00000	404	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			577.00000	681	24.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			442.00000	375	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			643.00000	752	24.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,499.00000	5,323	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,999.00000	3,823	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,503.00000	2,330	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			5.00000	7	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			1,106.00000	963	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			107.00000	140	21.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			32.00000	24	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,533.00000	3,701	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			7.00000	5	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,008.00000	5,182	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,502.00000	6,678	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,699.00000	5,523	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,199.00000	4,023	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,701.00000	2,527	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	4	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,269.00000	1,119	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			70.00000	96	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			39.00000	30	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,341.00000	3,507	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			8.00000	6	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,809.00000	4,983	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			2.00000	1	30.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,303.00000	6,478	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,749.00000	5,573	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,249.00000	4,073	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,751.00000	2,576	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	3	23.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,312.00000	1,159	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			63.00000	86	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			41.00000	32	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,293.00000	3,459	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			9.00000	6	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			4,760.00000	4,933	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	1	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,253.00000	6,428	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			724.00000	620	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			275.00000	347	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			533.00000	452	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			484.00000	579	23.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			494.00000	419	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			546.00000	646	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			368.00000	313	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			819.00000	940	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			0.00000	1,843	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			0.00000	20	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			0.00000	1,373	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	50	21.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			0.00000	645	22.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			0.00000	322	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.83900		9.01560		23.48	3,182,040.00	360	1,050.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			688.00000	601	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			673.00000	762	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			634.00000	553	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			768.00000	864	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			584.00000	509	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			869.00000	970	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			554.00000	483	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			939.00000	1,044	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			540.00000	470	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			974.00000	1,081	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			584.00000	509	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			869.00000	970	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			512.00000	446	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,047.00000	1,157	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			617.00000	538	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.20	Put			801.00000	899	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			540.00000	470	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			974.00000	1,081	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			526.00000	458	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,010.00000	1,119	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			451.00000	393	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,236.00000	1,354	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			429.00000	374	26.89	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,314.00000	1,435	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			380.00000	330	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,514.00000	1,641	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			409.00000	355	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,393.00000	1,516	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			440.00000	383	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,275.00000	1,394	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			440.00000	383	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,275.00000	1,394	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			399.00000	347	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,433.00000	1,558	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			150.00000	130	32.78	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,434.00000	3,591	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			345.00000	300	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,680.00000	1,811	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			330.00000	287	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,764.00000	1,898	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			322.00000	280	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,807.00000	1,941	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			308.00000	268	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,892.00000	2,029	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			282.00000	246	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,066.00000	2,207	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			253.00000	219	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,288.00000	2,430	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			259.00000	224	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,244.00000	2,385	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			270.00000	235	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,155.00000	2,296	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			354.00000	307	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,638.00000	1,768	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			337.00000	293	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,722.00000	1,854	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			301.00000	262	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,936.00000	2,073	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			288.00000	251	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,023.00000	2,162	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Call			282.00000	246	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,066.00000	2,207	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			371.00000	322	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,555.00000	1,683	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			389.00000	338	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,474.00000	1,599	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			315.00000	274	28.75	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,849.00000	1,985	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			295.00000	257	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,979.00000	2,118	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			389.00000	338	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,474.00000	1,599	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			115.00000	96	33.80	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,099.00000	4,257	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			242.00000	209	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,376.00000	2,520	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			248.00000	214	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,332.00000	2,475	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			226.00000	196	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,511.00000	2,657	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			237.00000	205	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,421.00000	2,566	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			150.00000	130	32.78	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,434.00000	3,591	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			199.00000	173	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,783.00000	2,934	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			208.00000	180	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,692.00000	2,841	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			169.00000	146	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,154.00000	3,307	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			144.00000	125	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,528.00000	3,686	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			124.00000	108	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,908.00000	4,069	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			102.00000	85	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,287.00000	4,446	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			176.00000	153	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,061.00000	3,214	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			128.00000	112	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,813.00000	3,973	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			109.00000	90	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,193.00000	4,351	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			917.00000	807	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			402.00000	468	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			651.00000	568	24.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Put			736.00000	829	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			474.00000	413	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,159.00000	1,274	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			162.00000	141	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,247.00000	3,402	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			97.00000	80	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,381.00000	4,541	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			971.00000	857	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			356.00000	418	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			499.00000	435	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,084.00000	1,196	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			371.00000	322	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,555.00000	1,683	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			217.00000	188	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,601.00000	2,749	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			133.00000	116	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,718.00000	3,877	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			772.00000	673	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			556.00000	634	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			183.00000	159	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,968.00000	3,120	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			81.00000	66	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,665.00000	4,827	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			729.00000	636	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			613.00000	697	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			139.00000	120	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,623.00000	3,781	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			109.00000	90	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,193.00000	4,351	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			76.00000	62	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,761.00000	4,923	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			817.00000	715	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			502.00000	576	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			191.00000	166	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,875.00000	3,027	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			119.00000	101	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,004.00000	4,162	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			86.00000	70	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,570.00000	4,731	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			866.00000	759	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			450.00000	520	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			156.00000	135	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,340.00000	3,496	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			124.00000	108	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,908.00000	4,069	33.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.40	Call			91.00000	75	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,475.00000	4,636	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			794.00000	694	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			529.00000	605	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			569.00000	496	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			903.00000	1,007	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			419.00000	364	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,353.00000	1,475	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			187.00000	162	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,921.00000	3,073	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			147.00000	127	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,481.00000	3,638	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			117.00000	98	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,052.00000	4,209	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			83.00000	68	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,618.00000	4,779	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,089.00000	966	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			273.00000	327	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			772.00000	673	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			556.00000	634	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			183.00000	159	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,968.00000	3,120	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,152.00000	1,025	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			236.00000	286	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,185.00000	1,055	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			219.00000	266	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			841.00000	737	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			476.00000	548	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			600.00000	523	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			835.00000	934	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			253.00000	219	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,288.00000	2,430	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			195.00000	169	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,829.00000	2,980	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			153.00000	132	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,387.00000	3,543	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			121.00000	105	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,956.00000	4,116	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,292.00000	1,152	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			176.00000	213	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			651.00000	568	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			736.00000	829	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			162.00000	141	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,247.00000	3,402	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,255.00000	1,119	21.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.95	Put			189.00000	230	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			891.00000	783	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			426.00000	494	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			463.00000	403	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,197.00000	1,314	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			265.00000	229	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,199.00000	2,340	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			203.00000	176	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,738.00000	2,887	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			159.00000	138	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,294.00000	3,449	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			99.00000	82	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,334.00000	4,493	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,446.00000	1,296	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			130.00000	157	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,029.00000	910	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			313.00000	371	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			226.00000	196	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,511.00000	2,657	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,486.00000	1,334	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			120.00000	145	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,058.00000	937	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			293.00000	348	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			750.00000	654	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			584.00000	665	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			231.00000	200	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,466.00000	2,611	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			180.00000	156	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,014.00000	3,167	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,526.00000	1,374	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			111.00000	135	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,218.00000	1,087	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			203.00000	248	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			617.00000	538	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			801.00000	899	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,000.00000	883	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			334.00000	394	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			708.00000	618	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			643.00000	729	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			222.00000	192	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,556.00000	2,703	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			173.00000	150	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,107.00000	3,261	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			136.00000	118	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,670.00000	3,829	33.29	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 14/12/2009 Currency Future	13.75	Call		74.00000	60	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		4,808.00000	4,971	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		729.00000	636	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		613.00000	697	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		176.00000	153	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,061.00000	3,214	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		68.00000	55	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		4,952.00000	5,116	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		72.00000	59	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		4,856.00000	5,020	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		750.00000	654	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		584.00000	665	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		180.00000	156	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,014.00000	3,167	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		141.00000	123	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,576.00000	3,734	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		78.00000	64	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,713.00000	4,875	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		64.00000	52	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,048.00000	5,213	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		1,120.00000	995	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		254.00000	306	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,029.00000	910	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		313.00000	371	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,089.00000	966	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		273.00000	327	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,446.00000	1,296	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		130.00000	157	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,185.00000	1,055	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		219.00000	266	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		944.00000	831	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		378.00000	442	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		195.00000	169	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,829.00000	2,980	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		121.00000	105	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,956.00000	4,116	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		62.00000	50	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,096.00000	5,261	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,329.00000	1,186	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		164.00000	197	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		88.00000	73	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,523.00000	4,684	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,406.00000	1,258	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		141.00000	169	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		94.00000	77	33.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,428.00000	4,588	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,694.00000	1,536	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		78.00000	97	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,824.00000	1,664	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		59.00000	75	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		841.00000	737	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		476.00000	548	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		315.00000	274	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,849.00000	1,985	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		131.00000	114	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,765.00000	3,925	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		112.00000	93	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,146.00000	4,304	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,869.00000	1,707	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		53.00000	68	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		866.00000	759	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		450.00000	520	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,567.00000	1,413	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		102.00000	124	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		708.00000	618	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		643.00000	729	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		276.00000	240	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,110.00000	2,251	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		203.00000	176	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		2,738.00000	2,887	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		94.00000	77	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,428.00000	4,588	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,780.00000	1,621	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		65.00000	82	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		817.00000	715	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		502.00000	576	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		2,148.00000	1,976	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		32.00000	37	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,446.00000	1,296	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		130.00000	157	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		2,197.00000	2,022	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		31.00000	33	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		380.00000	330	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,514.00000	1,641	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,099.00000	1,930	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	41	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,406.00000	1,258	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		141.00000	169	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		1,000.00000	883	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		334.00000	394	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.25	Call		362.00000	315	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,597.00000	1,726	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		147.00000	127	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,481.00000	3,638	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		2,099.00000	1,930	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	41	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		2,246.00000	2,069	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		30.00000	30	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,466.00000	5,289	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,972.00000	3,795	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	6	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,491.00000	2,313	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	24	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		25.00000	20	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,559.00000	6,731	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,716.00000	5,539	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		4,219.00000	4,043	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,736.00000	2,559	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		21.00000	20	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,368.00000	1,220	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		152.00000	181	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		29.00000	23	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,313.00000	6,484	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,737.00000	1,578	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		71.00000	89	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,255.00000	1,119	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		189.00000	230	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		891.00000	783	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		426.00000	494	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		131.00000	114	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,765.00000	3,925	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		0.00000	3,844	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	5	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		0.00000	2,854	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		0.00000	15	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		0.00000	1,885	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	46	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.95250	9.12920		23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		805.00000	722	24.21	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		825.00000	919	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		752.00000	674	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		923.00000	1,022	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.40	Call			719.00000	645	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			990.00000	1,092	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			674.00000	604	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,094.00000	1,201	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			704.00000	631	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,024.00000	1,128	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			645.00000	578	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,166.00000	1,276	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			645.00000	578	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,166.00000	1,276	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			375.00000	335	28.91	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,296.00000	2,432	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			317.00000	282	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,688.00000	2,830	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			659.00000	591	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,130.00000	1,238	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			581.00000	521	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,351.00000	1,468	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			546.00000	490	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,467.00000	1,587	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			494.00000	443	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,665.00000	1,790	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			535.00000	480	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,506.00000	1,627	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			569.00000	510	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,390.00000	1,508	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			569.00000	510	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,390.00000	1,508	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			525.00000	470	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,545.00000	1,668	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			239.00000	213	31.13	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,410.00000	3,560	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			593.00000	532	26.03	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,314.00000	1,429	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			525.00000	470	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,545.00000	1,668	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			458.00000	410	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,828.00000	1,958	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			449.00000	402	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,870.00000	2,000	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			466.00000	418	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,787.00000	1,915	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			441.00000	395	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,911.00000	2,042	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			417.00000	374	28.24	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	10.75	Put		2,038.00000	2,171	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		382.00000	341	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,252.00000	2,389	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		348.00000	310	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,469.00000	2,607	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		355.00000	316	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,426.00000	2,563	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		369.00000	328	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,340.00000	2,476	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		362.00000	322	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,383.00000	2,520	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		402.00000	361	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,123.00000	2,258	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		410.00000	367	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,080.00000	2,215	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		388.00000	348	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,209.00000	2,346	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		375.00000	335	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,296.00000	2,432	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		395.00000	354	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,166.00000	2,302	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		425.00000	381	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,995.00000	2,128	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		441.00000	395	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,911.00000	2,042	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		410.00000	367	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,080.00000	2,215	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		342.00000	304	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,512.00000	2,652	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		324.00000	289	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,635.00000	2,776	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		335.00000	298	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,556.00000	2,696	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		335.00000	298	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,556.00000	2,696	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		329.00000	293	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,600.00000	2,740	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		300.00000	267	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,821.00000	2,965	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		323.00000	288	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,644.00000	2,785	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		290.00000	258	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,910.00000	3,055	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		311.00000	277	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,732.00000	2,875	29.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.60	Call			306.00000	272	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,776.00000	2,920	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			618.00000	554	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,239.00000	1,352	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			546.00000	490	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,467.00000	1,587	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			504.00000	452	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,625.00000	1,749	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			485.00000	434	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,705.00000	1,832	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			219.00000	195	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,640.00000	3,793	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			688.00000	617	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,059.00000	1,165	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			306.00000	272	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,776.00000	2,920	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			137.00000	118	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,708.00000	4,866	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			735.00000	659	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			956.00000	1,057	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			402.00000	361	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,123.00000	2,258	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			148.00000	127	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,569.00000	4,725	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			769.00000	690	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			890.00000	987	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			155.00000	134	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,476.00000	4,631	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			787.00000	706	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			857.00000	953	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			369.00000	328	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,340.00000	2,476	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			159.00000	137	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,430.00000	4,585	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			823.00000	739	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			794.00000	886	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			167.00000	144	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,338.00000	4,492	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			280.00000	249	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,000.00000	3,147	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			122.00000	104	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,942.00000	5,102	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			631.00000	566	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,202.00000	1,314	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			295.00000	263	30.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,866.00000	3,010	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		285.00000	253	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,955.00000	3,101	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		125.00000	107	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,895.00000	5,054	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		280.00000	249	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,000.00000	3,147	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		270.00000	241	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,091.00000	3,238	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		261.00000	232	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,182.00000	3,330	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		110.00000	94	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,131.00000	5,292	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		605.00000	543	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,276.00000	1,390	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		342.00000	304	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,512.00000	2,652	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		285.00000	253	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,955.00000	3,101	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		275.00000	245	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,046.00000	3,192	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		119.00000	102	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		4,989.00000	5,149	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		131.00000	112	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		4,802.00000	4,960	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		752.00000	674	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		923.00000	1,022	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		151.00000	131	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,522.00000	4,678	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		944.00000	849	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		615.00000	697	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		175.00000	152	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,246.00000	4,399	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		881.00000	792	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		702.00000	789	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		433.00000	388	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,953.00000	2,085	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		362.00000	322	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,383.00000	2,520	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		163.00000	141	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,384.00000	4,538	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		395.00000	354	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,166.00000	2,302	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		329.00000	293	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,600.00000	2,740	29.55	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 15/03/2010 Currency Future	13.60	Call			144.00000	124	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,615.00000	4,772	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			923.00000	830	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			643.00000	727	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			449.00000	402	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,870.00000	2,000	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			433.00000	388	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,953.00000	2,085	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			171.00000	148	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,292.00000	4,445	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			861.00000	774	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			732.00000	821	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			141.00000	121	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,662.00000	4,819	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			966.00000	869	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			587.00000	667	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			179.00000	155	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,200.00000	4,353	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,037.00000	934	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			507.00000	581	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			475.00000	426	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,746.00000	1,874	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			190.00000	167	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,060.00000	4,215	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,061.00000	956	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			482.00000	554	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			485.00000	434	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,705.00000	1,832	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			193.00000	172	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,013.00000	4,169	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,113.00000	1,004	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			433.00000	501	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			199.00000	177	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,920.00000	4,075	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,087.00000	980	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			457.00000	527	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			514.00000	461	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,585.00000	1,708	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			494.00000	443	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,665.00000	1,790	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			196.00000	174	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,966.00000	4,122	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,313.00000	1,190	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			284.00000	337	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			557.00000	500	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,428.00000	1,547	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		223.00000	199	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,594.00000	3,746	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,283.00000	1,161	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		303.00000	358	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,384.00000	1,249	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		255.00000	297	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		605.00000	543	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,276.00000	1,390	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		231.00000	205	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,502.00000	3,653	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,420.00000	1,280	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		241.00000	277	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		235.00000	209	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,456.00000	3,606	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		1,194.00000	1,079	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		365.00000	427	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		535.00000	480	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,506.00000	1,627	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		514.00000	461	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,585.00000	1,708	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		209.00000	186	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		3,780.00000	3,933	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,348.00000	1,219	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		269.00000	317	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		593.00000	532	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,314.00000	1,429	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		227.00000	202	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,548.00000	3,699	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,456.00000	1,315	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		227.00000	262	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		631.00000	566	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,202.00000	1,314	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,647.00000	1,498	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		168.00000	196	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		704.00000	631	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,024.00000	1,128	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		235.00000	209	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,456.00000	3,606	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,686.00000	1,537	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		157.00000	184	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,726.00000	1,576	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		147.00000	173	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		735.00000	659	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		956.00000	1,057	24.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Call		243.00000	216	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		3,364.00000	3,514	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		1,767.00000	1,615	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		138.00000	162	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		5,479.00000	5,303	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		3,993.00000	3,816	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		14.00000	13	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		2,529.00000	2,356	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		50.00000	54	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		212.00000	189	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,733.00000	3,886	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		52.00000	44	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,573.00000	6,742	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,729.00000	5,553	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,238.00000	4,062	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		9.00000	10	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,768.00000	2,593	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		39.00000	41	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		59.00000	50	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,330.00000	6,498	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,933.00000	1,777	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		104.00000	124	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		823.00000	739	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		794.00000	886	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		787.00000	706	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		857.00000	953	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		659.00000	591	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,130.00000	1,238	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		265.00000	236	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,136.00000	3,284	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		0.00000	3,865	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		0.00000	12	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		0.00000	2,882	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		0.00000	29	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		0.00000	1,945	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		0.00000	93	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		0.00000	228	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		0.00000	3,375	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		0.00000	159	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		0.00000	4,307	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.05050	9.22480		23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		0.00000	855	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		0.00000	1,004	24.08	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	9.40	Call			861.00000	790	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,037.00000	1,140	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			829.00000	760	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,104.00000	1,210	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			783.00000	718	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,208.00000	1,318	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			813.00000	746	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,138.00000	1,246	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			754.00000	692	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,279.00000	1,392	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			798.00000	732	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,173.00000	1,282	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			370.00000	339	29.50	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,045.00000	3,189	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			950.00000	872	23.97	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			875.00000	972	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			768.00000	705	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,243.00000	1,355	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			688.00000	632	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,463.00000	1,581	25.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			652.00000	599	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,577.00000	1,699	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			598.00000	550	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,773.00000	1,899	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			640.00000	589	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,616.00000	1,738	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			675.00000	621	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,501.00000	1,620	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			343.00000	314	29.86	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,268.00000	3,413	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			861.00000	790	24.53	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,037.00000	1,140	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,526.00000	1,395	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			301.00000	344	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			740.00000	679	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,315.00000	1,429	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			713.00000	655	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,388.00000	1,505	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			663.00000	610	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,539.00000	1,659	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			619.00000	569	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,694.00000	1,818	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			317.00000	290	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,492.00000	3,640	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,491.00000	1,366	21.16	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 14/06/2010 Currency Future	8.05	Put			317.00000	365	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			726.00000	667	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,351.00000	1,467	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			700.00000	643	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,425.00000	1,543	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			629.00000	579	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,655.00000	1,778	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			608.00000	559	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,733.00000	1,859	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			312.00000	286	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,538.00000	3,685	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,390.00000	1,282	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			365.00000	432	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			713.00000	655	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,388.00000	1,505	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			619.00000	569	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,694.00000	1,818	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			578.00000	532	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,853.00000	1,981	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			298.00000	273	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,674.00000	3,823	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,306.00000	1,204	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			432.00000	504	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			675.00000	621	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,501.00000	1,620	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			608.00000	559	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,733.00000	1,859	26.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			588.00000	541	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,813.00000	1,940	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			568.00000	523	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,893.00000	2,023	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			550.00000	506	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,975.00000	2,106	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			285.00000	261	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,810.00000	3,961	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,423.00000	1,309	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			349.00000	409	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			726.00000	667	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,351.00000	1,467	25.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			303.00000	277	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,628.00000	3,777	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,707.00000	1,569	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			232.00000	269	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			845.00000	775	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,070.00000	1,175	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Call			700.00000	643	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,425.00000	1,543	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,745.00000	1,606	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			220.00000	255	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			740.00000	679	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,315.00000	1,429	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			338.00000	309	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,313.00000	3,458	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,783.00000	1,643	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			208.00000	242	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			878.00000	806	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,003.00000	1,105	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			845.00000	775	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,070.00000	1,175	24.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			333.00000	304	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,358.00000	3,503	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,821.00000	1,680	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			196.00000	229	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			896.00000	822	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			971.00000	1,071	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,475.00000	5,301	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,996.00000	3,820	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			21.00000	20	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,548.00000	2,384	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			73.00000	84	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,362.00000	1,255	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			387.00000	455	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			455.00000	417	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,480.00000	2,617	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			161.00000	142	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,186.00000	5,342	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			85.00000	74	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,610.00000	6,774	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,725.00000	5,551	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,239.00000	4,067	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			14.00000	17	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,779.00000	2,613	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			55.00000	62	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			492.00000	454	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,267.00000	2,404	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			308.00000	281	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,583.00000	3,731	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			179.00000	158	31.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.00	Put		4,954.00000	5,108	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		94.00000	83	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,370.00000	6,532	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		2,020.00000	1,873	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		146.00000	173	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		987.00000	908	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		812.00000	907	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		914.00000	838	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		939.00000	1,038	24.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		813.00000	746	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,138.00000	1,246	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		375.00000	344	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,001.00000	3,144	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		0.00000	3,870	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		0.00000	19	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		0.00000	2,893	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		0.00000	43	22.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		0.00000	1,994	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		0.00000	144	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		0.00000	424	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		0.00000	2,574	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		0.00000	223	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		0.00000	4,373	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.68890	12.84420		20.54	3,667,092.10	289	17,791.00
£ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	300	21.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		0.00000	462	21.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		281.00000	230	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		537.00000	641	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		253.00000	207	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		609.00000	718	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		207.00000	169	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		763.00000	880	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		217.00000	178	23.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		723.00000	839	23.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		197.00000	157	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		803.00000	918	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		107.00000	78	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		1,162.00000	1,289	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		166.00000	126	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		922.00000	1,037	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		155.00000	116	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		961.00000	1,078	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		144.00000	108	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		1,000.00000	1,119	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.85	Call			115.00000	85	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,121.00000	1,246	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			84.00000	61	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,290.00000	1,422	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			99.00000	72	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,205.00000	1,333	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			107.00000	78	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,162.00000	1,289	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			91.00000	66	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,247.00000	1,377	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			72.00000	51	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,377.00000	1,512	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			66.00000	47	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,422.00000	1,558	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			61.00000	43	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,466.00000	1,604	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			56.00000	39	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,512.00000	1,650	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			78.00000	56	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,334.00000	1,467	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			30.00000	20	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,836.00000	1,981	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			19.00000	12	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,075.00000	2,223	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			7.00000	4	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,563.00000	2,715	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			13.00000	8	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,268.00000	2,419	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			15.00000	10	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,171.00000	2,321	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			14.00000	9	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,220.00000	2,370	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			19.00000	12	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,075.00000	2,223	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			47.00000	32	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,603.00000	1,743	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			36.00000	24	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,742.00000	1,885	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			27.00000	18	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,883.00000	2,029	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			23.00000	15	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,978.00000	2,126	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			21.00000	13	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,026.00000	2,175	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			17.00000	11	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.95	Put			2,123.00000	2,272	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			30.00000	20	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,836.00000	1,981	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			25.00000	16	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,931.00000	2,078	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			33.00000	22	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,789.00000	1,933	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			33.00000	22	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,789.00000	1,933	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			39.00000	27	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,695.00000	1,838	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			51.00000	35	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,557.00000	1,697	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			43.00000	29	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,649.00000	1,791	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			8.00000	5	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,513.00000	2,666	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			11.00000	7	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,317.00000	2,468	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			8.00000	5	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,513.00000	2,666	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			14.00000	9	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,220.00000	2,370	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			6.00000	4	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,612.00000	2,765	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			9.00000	6	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,415.00000	2,567	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			72.00000	51	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,377.00000	1,512	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			21.00000	13	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,026.00000	2,175	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			10.00000	6	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,366.00000	2,518	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			5.00000	3	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,711.00000	2,864	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,058.00000	3,212	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,307.00000	3,462	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,008.00000	3,163	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			4.00000	2	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,810.00000	2,963	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			4.00000	2	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,859.00000	3,013	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Call			4.00000	3	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,760.00000	2,914	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			3.00000	2	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,909.00000	3,063	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			4.00000	3	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,760.00000	2,914	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,507.00000	3,662	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,158.00000	3,312	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,257.00000	3,412	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,656.00000	3,811	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,357.00000	3,512	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,556.00000	3,711	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,756.00000	3,911	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,856.00000	4,011	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,906.00000	4,061	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,606.00000	3,761	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,407.00000	3,562	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,956.00000	4,111	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,306.00000	4,461	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,206.00000	4,361	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,656.00000	4,811	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,956.00000	5,111	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,556.00000	5,711	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,156.00000	6,311	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,306.00000	6,461	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.80	Put			5,956.00000	6,111	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,506.00000	5,661	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,406.00000	5,561	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,906.00000	6,061	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,406.00000	4,561	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,457.00000	3,612	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3.00000	2	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,959.00000	3,113	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			13.00000	8	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,268.00000	2,419	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			8.00000	5	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,464.00000	2,616	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			7.00000	4	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,563.00000	2,715	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			5.00000	3	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,661.00000	2,814	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			23.00000	15	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,978.00000	2,126	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			8.00000	5	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,464.00000	2,616	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			11.00000	7	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,317.00000	2,468	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			5.00000	3	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,711.00000	2,864	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			3.00000	2	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,959.00000	3,113	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,058.00000	3,212	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			4.00000	2	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,810.00000	2,963	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,357.00000	3,512	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,058.00000	3,212	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,257.00000	3,412	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,108.00000	3,262	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,207.00000	3,362	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,556.00000	3,711	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			2.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,158.00000	3,312	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,457.00000	3,612	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,756.00000	3,911	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,956.00000	4,111	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,856.00000	4,011	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,056.00000	4,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,156.00000	4,311	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,056.00000	4,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,256.00000	4,411	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,706.00000	3,861	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,806.00000	3,961	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,006.00000	4,161	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,106.00000	4,261	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,307.00000	3,462	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,507.00000	3,662	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,006.00000	4,161	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,506.00000	4,661	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,606.00000	4,761	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,706.00000	4,861	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,806.00000	4,961	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,606.00000	5,761	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.55	Put		5,706.00000	5,861	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,806.00000	5,961	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		6,006.00000	6,161	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		6,106.00000	6,261	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		6,206.00000	6,361	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		5,006.00000	5,161	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		5,106.00000	5,261	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		5,206.00000	5,361	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		5,306.00000	5,461	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		5,106.00000	5,261	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		5,306.00000	5,461	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,606.00000	5,761	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,806.00000	5,961	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,656.00000	5,811	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,756.00000	5,911	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,856.00000	6,011	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		6,056.00000	6,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		6,256.00000	6,411	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		6,356.00000	6,511	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		6,006.00000	6,161	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		6,206.00000	6,361	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		6,406.00000	6,561	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,506.00000	6,661	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,606.00000	6,761	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,706.00000	6,861	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,056.00000	6,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,456.00000	6,611	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,556.00000	6,711	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,556.00000	4,711	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,756.00000	4,911	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,856.00000	5,011	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,056.00000	5,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,156.00000	5,311	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,256.00000	5,411	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,356.00000	5,511	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,256.00000	4,411	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,356.00000	4,511	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,456.00000	4,611	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,556.00000	4,711	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,056.00000	5,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,806.00000	3,961	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,306.00000	4,461	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,206.00000	4,361	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,506.00000	4,661	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,706.00000	4,861	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1.00000	0	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.45	Put			3,606.00000	3,761	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			3.00000	1	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,008.00000	3,163	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			36.00000	24	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,742.00000	1,885	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			134.00000	99	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			1,040.00000	1,161	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			84.00000	61	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,290.00000	1,422	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			124.00000	92	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,080.00000	1,203	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			47.00000	32	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,603.00000	1,743	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			187.00000	146	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			843.00000	957	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			124.00000	92	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,080.00000	1,203	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			115.00000	85	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,121.00000	1,246	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			51.00000	35	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,557.00000	1,697	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			56.00000	39	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,512.00000	1,650	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			179.00000	136	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			884.00000	997	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			155.00000	116	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			961.00000	1,078	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			179.00000	136	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			884.00000	997	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			229.00000	187	23.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			685.00000	798	23.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			207.00000	169	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			763.00000	880	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			241.00000	197	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			647.00000	758	23.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,944.00000	4,789	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,444.00000	3,289	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,946.00000	1,792	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			2.00000	3	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			610.00000	502	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			166.00000	213	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,556.00000	5,711	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.90	Call		0.00000	0	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		7,056.00000	7,211	24.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,394.00000	5,239	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		3,894.00000	3,739	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,394.00000	2,239	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		957.00000	822	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		63.00000	83	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,644.00000	5,489	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,144.00000	3,989	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,644.00000	2,489	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,177.00000	1,034	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		33.00000	45	19.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		435.00000	356	20.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		291.00000	367	20.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		390.00000	318	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		345.00000	429	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		349.00000	284	21.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		405.00000	495	21.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		313.00000	255	21.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		469.00000	566	21.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		0.00000	473	19.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		0.00000	235	19.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		0.00000	421	19.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		0.00000	283	19.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		0.00000	376	20.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		0.00000	337	20.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	336	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		0.00000	397	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		0.00000	269	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		0.00000	530	21.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		0.00000	242	22.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		0.00000	603	22.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		0.00000	218	22.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		0.00000	679	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.88630	13.04370		21.35	128,863.00	10	3,517.00
£ / R On 14/09/2009 Currency Future	13.05	Call		0.00000	613	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		0.00000	776	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		594.00000	533	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		850.00000	946	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.40	Call			562.00000	504	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			919.00000	1,018	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			506.00000	453	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,062.00000	1,167	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			519.00000	465	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,025.00000	1,129	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			492.00000	437	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,099.00000	1,201	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			363.00000	312	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,419.00000	1,525	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			451.00000	392	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,207.00000	1,305	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			420.00000	363	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,276.00000	1,377	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			435.00000	377	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,242.00000	1,341	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			420.00000	363	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,276.00000	1,377	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			376.00000	324	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,383.00000	1,488	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			324.00000	277	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,530.00000	1,641	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			336.00000	288	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,493.00000	1,602	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			363.00000	312	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,419.00000	1,525	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			300.00000	256	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,606.00000	1,719	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			277.00000	236	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,684.00000	1,800	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			267.00000	226	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,723.00000	1,840	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			312.00000	266	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,568.00000	1,680	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			201.00000	169	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,008.00000	2,133	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			163.00000	136	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,220.00000	2,350	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			106.00000	86	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,662.00000	2,800	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			132.00000	109	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,438.00000	2,572	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			144.00000	119	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,350.00000	2,483	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			157.00000	130	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.15	Put			2,263.00000	2,394	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			201.00000	169	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,008.00000	2,133	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			246.00000	208	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,803.00000	1,922	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			218.00000	184	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,925.00000	2,048	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			163.00000	136	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,220.00000	2,350	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			178.00000	148	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,134.00000	2,262	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			193.00000	162	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,049.00000	2,175	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			170.00000	142	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,177.00000	2,306	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			185.00000	155	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,092.00000	2,219	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			210.00000	176	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,966.00000	2,090	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			193.00000	162	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,049.00000	2,175	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			138.00000	114	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,394.00000	2,527	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			150.00000	124	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,306.00000	2,438	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			227.00000	192	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,884.00000	2,005	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			132.00000	109	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,438.00000	2,572	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			106.00000	86	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,662.00000	2,800	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			121.00000	99	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,527.00000	2,663	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			101.00000	82	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,707.00000	2,846	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			97.00000	79	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,753.00000	2,892	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			116.00000	95	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,572.00000	2,708	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			289.00000	246	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,645.00000	1,759	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			88.00000	72	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,845.00000	2,985	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			237.00000	200	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,843.00000	1,964	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Call			210.00000	176	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,966.00000	2,090	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			126.00000	104	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,482.00000	2,618	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			312.00000	266	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,568.00000	1,680	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			390.00000	337	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,347.00000	1,450	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			405.00000	350	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,311.00000	1,413	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			349.00000	300	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,456.00000	1,563	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			256.00000	217	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,763.00000	1,881	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			138.00000	114	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,394.00000	2,527	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			81.00000	65	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,937.00000	3,079	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			126.00000	104	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,482.00000	2,618	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			88.00000	72	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,845.00000	2,985	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			81.00000	65	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,937.00000	3,079	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			73.00000	59	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,030.00000	3,173	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			67.00000	54	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,123.00000	3,267	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			170.00000	142	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,177.00000	2,306	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			111.00000	90	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,617.00000	2,754	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			92.00000	75	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,799.00000	2,939	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			111.00000	90	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,617.00000	2,754	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			84.00000	68	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,891.00000	3,032	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			77.00000	62	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,983.00000	3,126	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			70.00000	56	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,076.00000	3,220	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			289.00000	246	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,645.00000	1,759	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			55.00000	44	23.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	16.30	Put			3,312.00000	3,458	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			349.00000	300	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,456.00000	1,563	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			237.00000	200	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,843.00000	1,964	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			157.00000	130	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,263.00000	2,394	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			246.00000	208	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,803.00000	1,922	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			467.00000	406	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,174.00000	1,270	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			435.00000	377	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,242.00000	1,341	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			376.00000	324	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,383.00000	1,488	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			256.00000	217	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,763.00000	1,881	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			451.00000	392	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,207.00000	1,305	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			480.00000	422	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,136.00000	1,235	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			300.00000	256	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,606.00000	1,719	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			533.00000	478	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			989.00000	1,092	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			506.00000	453	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,062.00000	1,167	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			548.00000	491	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			954.00000	1,055	22.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,944.00000	4,786	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,447.00000	3,290	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			3.00000	4	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,013.00000	1,869	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			70.00000	83	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			885.00000	793	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			441.00000	506	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			25.00000	19	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,081.00000	4,233	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			5.00000	4	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,561.00000	5,717	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,057.00000	7,214	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,394.00000	5,236	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.20	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	9.15	Call			3,895.00000	3,737	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	1	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,426.00000	2,276	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			32.00000	39	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,173.00000	1,056	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			279.00000	320	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			39.00000	31	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,646.00000	3,795	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			8.00000	6	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,115.00000	5,270	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			2.00000	1	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,608.00000	6,765	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,644.00000	5,486	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,144.00000	3,987	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	1	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,664.00000	2,511	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			20.00000	25	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,353.00000	1,229	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			209.00000	242	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			50.00000	40	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,407.00000	3,554	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			11.00000	8	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,867.00000	5,022	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	1	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,358.00000	6,515	23.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			744.00000	668	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			600.00000	682	21.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			703.00000	630	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			660.00000	744	21.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			664.00000	595	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			721.00000	809	21.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			628.00000	563	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			784.00000	877	22.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	770	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			0.00000	534	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	728	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			0.00000	591	20.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	688	21.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			0.00000	651	21.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			0.00000	649	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			0.00000	713	21.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	579	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			0.00000	843	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	548	22.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.25	Put			0.00000	911	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			0.00000	518	22.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			0.00000	982	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.05980		13.21640		21.55	13,059,800.00	1,000	1,441.00
£ / R On 14/12/2009 Currency Future	13.20	Call			915.00000	841	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			898.00000	982	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			808.00000	734	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,092.00000	1,175	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			776.00000	696	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,160.00000	1,236	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			699.00000	624	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,282.00000	1,364	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			737.00000	659	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,220.00000	1,300	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			681.00000	607	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,314.00000	1,397	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			532.00000	470	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,616.00000	1,710	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			628.00000	558	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,411.00000	1,498	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			611.00000	542	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,445.00000	1,533	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			611.00000	542	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,445.00000	1,533	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			594.00000	527	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,478.00000	1,567	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			547.00000	484	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,581.00000	1,674	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			489.00000	430	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,722.00000	1,820	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			517.00000	456	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,651.00000	1,746	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			503.00000	443	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,687.00000	1,783	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			475.00000	417	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,759.00000	1,858	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			376.00000	327	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,060.00000	2,168	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			388.00000	338	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,021.00000	2,128	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			449.00000	393	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,832.00000	1,933	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			423.00000	370	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,907.00000	2,010	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			399.00000	348	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.80	Put			1,983.00000	2,088	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			354.00000	308	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,138.00000	2,248	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			334.00000	289	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,217.00000	2,329	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			314.00000	271	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,298.00000	2,411	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			245.00000	209	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,629.00000	2,750	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			594.00000	527	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,478.00000	1,567	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			563.00000	498	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,546.00000	1,638	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			663.00000	590	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,346.00000	1,431	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			449.00000	393	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,832.00000	1,933	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			578.00000	512	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,512.00000	1,603	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			462.00000	405	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,795.00000	1,895	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			436.00000	382	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,869.00000	1,972	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			411.00000	359	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,945.00000	2,049	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			324.00000	280	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,257.00000	2,370	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			681.00000	607	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,314.00000	1,397	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			645.00000	574	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,379.00000	1,464	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			578.00000	512	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,512.00000	1,603	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			462.00000	405	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,795.00000	1,895	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			365.00000	317	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,099.00000	2,208	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			436.00000	382	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,869.00000	1,972	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			344.00000	298	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,178.00000	2,288	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			663.00000	590	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,346.00000	1,431	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			503.00000	443	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,687.00000	1,783	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.90	Call			376.00000	327	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,060.00000	2,168	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			756.00000	677	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,190.00000	1,268	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			718.00000	641	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,251.00000	1,332	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			517.00000	456	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,651.00000	1,746	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,918.00000	4,761	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,442.00000	3,288	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			25.00000	28	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,099.00000	1,961	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			182.00000	201	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,076.00000	995	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			660.00000	735	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			216.00000	183	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,799.00000	2,924	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			78.00000	64	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,162.00000	4,304	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			26.00000	20	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,609.00000	5,760	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			8.00000	6	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,092.00000	7,246	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,367.00000	5,210	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,878.00000	3,723	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			12.00000	13	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,477.00000	2,332	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			110.00000	122	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,341.00000	1,226	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			474.00000	516	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			286.00000	246	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,420.00000	2,537	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			107.00000	89	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,741.00000	3,879	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			36.00000	29	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,170.00000	5,319	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			11.00000	9	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,645.00000	6,799	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,617.00000	5,460	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,124.00000	3,968	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	8	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,697.00000	2,550	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.60	Put		81.00000	90	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,504.00000	1,383	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		387.00000	423	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		127.00000	106	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,511.00000	3,646	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		44.00000	35	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,927.00000	5,075	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		14.00000	11	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,398.00000	6,551	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		954.00000	878	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		838.00000	918	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		877.00000	807	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		961.00000	1,047	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		842.00000	774	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,025.00000	1,115	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		0.00000	956	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		0.00000	796	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		0.00000	916	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		0.00000	857	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	774	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		0.00000	1,115	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	696	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		0.00000	1,236	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.36780	13.51220		22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		0.00000	1,209	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		0.00000	1,341	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,172.00000	1,110	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,459.00000	1,542	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,139.00000	1,079	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,527.00000	1,611	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,078.00000	1,021	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,666.00000	1,753	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,108.00000	1,050	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,596.00000	1,682	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,063.00000	1,007	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,701.00000	1,789	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		943.00000	893	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,030.00000	2,126	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,007.00000	954	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,845.00000	1,936	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,311.00000	1,244	22.30	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,199.00000	1,277	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		476.00000	446	27.94	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,464.00000	4,578	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,123.00000	1,064	23.15	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 14/06/2010 Currency Future	13.95	Put		1,561.00000	1,646	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,781.00000	1,686	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		619.00000	668	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,531.00000	1,453	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		868.00000	935	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,329.00000	1,261	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,167.00000	1,244	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,155.00000	1,094	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,493.00000	1,576	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		781.00000	741	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,619.00000	2,723	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		621.00000	589	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,459.00000	3,571	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		493.00000	465	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,330.00000	4,448	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		361.00000	337	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,199.00000	5,319	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,810.00000	1,714	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		598.00000	647	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,553.00000	1,474	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		841.00000	906	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,348.00000	1,279	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,136.00000	1,211	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,021.00000	967	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,809.00000	1,899	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		791.00000	750	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,579.00000	2,682	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		628.00000	595	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,416.00000	3,528	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		498.00000	471	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,286.00000	4,403	27.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		367.00000	342	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,155.00000	5,275	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,935.00000	4,793	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		22.00000	25	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,519.00000	3,382	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		107.00000	114	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,264.00000	2,153	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		352.00000	385	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,425.00000	1,352	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,013.00000	1,085	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		656.00000	622	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,244.00000	3,354	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		461.00000	431	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,549.00000	4,663	27.94	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 14/06/2010 Currency Future	19.10	Call			282.00000	262	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,870.00000	5,994	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			170.00000	157	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,258.00000	7,389	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,374.00000	5,231	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			11.00000	13	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,940.00000	3,801	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			77.00000	83	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,609.00000	2,486	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			247.00000	268	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,622.00000	1,540	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			760.00000	822	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			728.00000	690	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,866.00000	2,972	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			516.00000	487	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,153.00000	4,269	27.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			327.00000	305	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,465.00000	5,587	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			198.00000	183	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,836.00000	6,966	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,620.00000	5,477	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			8.00000	9	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,174.00000	4,037	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			62.00000	69	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,813.00000	2,686	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			201.00000	219	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,752.00000	1,658	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			640.00000	690	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			772.00000	732	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,660.00000	2,765	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			547.00000	516	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,934.00000	4,049	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			355.00000	331	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,243.00000	5,363	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			216.00000	200	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,603.00000	6,732	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			0.00000	3,942	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			0.00000	74	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			0.00000	3,022	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			0.00000	154	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			0.00000	2,222	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			0.00000	354	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			0.00000	1,610	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			0.00000	742	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			0.00000	1,079	23.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.90	Put			0.00000	1,611	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			0.00000	917	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			0.00000	2,049	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			0.00000	715	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			0.00000	2,847	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			0.00000	568	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			0.00000	3,701	26.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.39370		11.45800		19.55	763,377.90	67	22,289.00
€ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	286	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			0.00000	342	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			213.00000	184	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			555.00000	591	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			201.00000	170	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			593.00000	626	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			201.00000	170	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			593.00000	626	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			171.00000	142	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			663.00000	699	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			101.00000	81	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			893.00000	938	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			132.00000	108	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			774.00000	815	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			132.00000	108	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			774.00000	815	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			92.00000	74	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			934.00000	980	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			111.00000	90	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			853.00000	896	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			84.00000	66	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			976.00000	1,023	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			76.00000	60	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,018.00000	1,066	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			69.00000	54	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,061.00000	1,110	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			51.00000	39	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,193.00000	1,245	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			34.00000	25	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,376.00000	1,431	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			22.00000	15	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,564.00000	1,622	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			24.00000	17	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,516.00000	1,574	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			11.00000	7	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,853.00000	1,913	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.35	Call		9.00000	6	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,901.00000	1,963	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		12.00000	8	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,804.00000	1,864	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		13.00000	9	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,755.00000	1,816	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		15.00000	11	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,707.00000	1,767	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		15.00000	11	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,707.00000	1,767	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		19.00000	14	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,611.00000	1,670	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		6.00000	4	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		2,048.00000	2,110	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		4.00000	3	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,196.00000	2,259	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		4.00000	2	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,246.00000	2,309	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		8.00000	5	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,950.00000	2,012	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		9.00000	6	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,901.00000	1,963	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		19.00000	14	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,611.00000	1,670	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		30.00000	22	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,422.00000	1,478	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		17.00000	12	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,659.00000	1,718	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		27.00000	20	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,469.00000	1,526	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		7.00000	5	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,999.00000	2,061	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		4.00000	3	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,196.00000	2,259	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		4.00000	2	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,246.00000	2,309	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		3.00000	2	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,345.00000	2,408	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		2.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,444.00000	2,508	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		5.00000	3	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		2,147.00000	2,209	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		11.00000	7	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,853.00000	1,913	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		6.00000	4	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.55	Put			2,098.00000	2,160	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			2.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,494.00000	2,557	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			2.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,544.00000	2,607	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,643.00000	2,707	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,192.00000	3,256	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,242.00000	3,306	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,893.00000	2,957	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,693.00000	2,757	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			3.00000	2	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,395.00000	2,458	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			5.00000	3	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,147.00000	2,209	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			6.00000	4	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,098.00000	2,160	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			3.00000	2	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,345.00000	2,408	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			8.00000	5	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,950.00000	2,012	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,643.00000	2,707	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,042.00000	3,106	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,442.00000	3,506	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,742.00000	3,806	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,843.00000	2,907	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,743.00000	2,807	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			27.00000	20	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,469.00000	1,526	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			37.00000	28	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,329.00000	1,384	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			92.00000	74	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			934.00000	980	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			84.00000	66	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			976.00000	1,023	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Call			57.00000	44	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,149.00000	1,200	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			63.00000	49	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,105.00000	1,155	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			46.00000	35	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,238.00000	1,291	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			144.00000	119	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			736.00000	775	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			121.00000	99	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			813.00000	855	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			239.00000	208	21.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			481.00000	514	21.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			185.00000	156	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			627.00000	662	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			157.00000	130	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			699.00000	737	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			226.00000	196	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			518.00000	552	21.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			57.00000	44	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,149.00000	1,200	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			42.00000	31	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,284.00000	1,338	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			144.00000	119	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			736.00000	775	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			121.00000	99	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			813.00000	855	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			254.00000	221	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			446.00000	478	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			46.00000	35	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,238.00000	1,291	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			30.00000	22	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,422.00000	1,478	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			51.00000	39	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,193.00000	1,245	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			76.00000	60	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,018.00000	1,066	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			34.00000	25	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,376.00000	1,431	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			3.00000	2	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,295.00000	2,358	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			2.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,444.00000	2,508	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,793.00000	2,857	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.45	Put			2,992.00000	3,057	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,092.00000	3,156	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,292.00000	3,356	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,392.00000	3,456	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,492.00000	3,556	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,592.00000	3,656	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,943.00000	3,007	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,142.00000	3,206	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,843.00000	2,907	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,943.00000	3,007	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,142.00000	3,206	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,342.00000	3,406	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,542.00000	3,606	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,642.00000	3,706	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,842.00000	3,906	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,942.00000	4,006	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,042.00000	4,106	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,142.00000	4,206	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,342.00000	3,406	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,442.00000	3,506	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,842.00000	3,906	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,593.00000	2,657	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			17.00000	12	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,659.00000	1,718	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,593.00000	2,657	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,693.00000	2,757	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1.00000	1	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,743.00000	2,807	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,208.00000	5,144	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,708.00000	3,644	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,208.00000	2,144	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			775.00000	713	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			67.00000	70	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,792.00000	3,856	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,292.00000	5,356	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,792.00000	6,856	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,558.00000	5,494	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,058.00000	3,994	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,558.00000	2,494	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,082.00000	1,018	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			24.00000	24	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,942.00000	5,006	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,442.00000	6,506	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,658.00000	5,594	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,158.00000	4,094	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,658.00000	2,594	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,175.00000	1,111	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			17.00000	17	18.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,842.00000	4,906	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,342.00000	6,406	21.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			347.00000	305	19.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.40	Put		289.00000	312	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		306.00000	268	20.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		348.00000	374	20.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		270.00000	236	20.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		412.00000	442	20.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		0.00000	491	18.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		0.00000	147	18.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		0.00000	428	18.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		0.00000	184	18.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		0.00000	373	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		0.00000	229	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		0.00000	326	19.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		0.00000	283	19.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		0.00000	251	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		0.00000	407	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		0.00000	221	20.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		0.00000	478	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.56690	11.63160		20.39	12,145,245.00	1,050	3,167.00
€ / R On 14/09/2009 Currency Future	11.65	Call		0.00000	553	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		0.00000	636	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		476.00000	433	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		844.00000	866	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		490.00000	452	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		809.00000	835	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		461.00000	415	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		880.00000	898	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		443.00000	398	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		912.00000	931	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		345.00000	305	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,113.00000	1,138	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		375.00000	334	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,044.00000	1,067	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		391.00000	349	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		1,010.00000	1,032	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		330.00000	291	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,148.00000	1,174	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		316.00000	278	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,184.00000	1,211	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		289.00000	253	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,258.00000	1,286	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		277.00000	241	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,295.00000	1,324	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		241.00000	209	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,410.00000	1,442	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		200.00000	171	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.00	Put		1,568.00000	1,604	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		165.00000	139	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,733.00000	1,772	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		173.00000	147	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,692.00000	1,730	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		173.00000	147	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,692.00000	1,730	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		122.00000	101	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,991.00000	2,034	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		116.00000	96	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,034.00000	2,079	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		129.00000	107	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,947.00000	1,990	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		135.00000	113	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,904.00000	1,946	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		142.00000	119	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,861.00000	1,902	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		142.00000	119	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,861.00000	1,902	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		157.00000	132	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,775.00000	1,815	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		99.00000	81	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,168.00000	2,214	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		85.00000	69	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,303.00000	2,352	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		80.00000	65	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,349.00000	2,398	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		110.00000	91	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,079.00000	2,124	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		149.00000	125	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,818.00000	1,859	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		149.00000	125	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,818.00000	1,859	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		135.00000	113	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,904.00000	1,946	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		191.00000	163	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,609.00000	1,646	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		94.00000	77	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,213.00000	2,260	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		105.00000	86	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,123.00000	2,169	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		80.00000	65	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,349.00000	2,398	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		76.00000	61	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,395.00000	2,444	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.00	Call			72.00000	58	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,441.00000	2,491	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			65.00000	51	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,533.00000	2,585	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			89.00000	73	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,258.00000	2,306	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			182.00000	155	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,650.00000	1,688	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			58.00000	46	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,626.00000	2,679	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			27.00000	21	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,246.00000	3,304	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			89.00000	73	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,258.00000	2,306	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			65.00000	51	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,533.00000	2,585	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			52.00000	41	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,720.00000	2,774	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			46.00000	36	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,815.00000	2,869	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			41.00000	32	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,910.00000	2,965	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			37.00000	28	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,005.00000	3,061	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			110.00000	91	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,079.00000	2,124	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			52.00000	41	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,720.00000	2,774	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			46.00000	36	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,815.00000	2,869	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			264.00000	230	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,333.00000	1,363	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			241.00000	209	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,410.00000	1,442	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			220.00000	189	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,488.00000	1,522	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			116.00000	96	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,034.00000	2,079	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			68.00000	55	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,487.00000	2,538	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			61.00000	48	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,580.00000	2,632	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			55.00000	43	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,673.00000	2,726	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			182.00000	155	21.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.10	Put			1,650.00000	1,688	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			220.00000	189	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,488.00000	1,522	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			230.00000	199	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,449.00000	1,482	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			210.00000	180	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,528.00000	1,563	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			85.00000	69	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,303.00000	2,352	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			191.00000	163	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,609.00000	1,646	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			105.00000	86	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,123.00000	2,169	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			253.00000	219	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,371.00000	1,402	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			289.00000	253	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,258.00000	1,286	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			360.00000	319	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,078.00000	1,102	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			302.00000	265	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,221.00000	1,248	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			425.00000	381	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			944.00000	964	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			360.00000	319	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,078.00000	1,102	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			230.00000	199	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,449.00000	1,482	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			443.00000	398	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			912.00000	931	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			408.00000	364	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			977.00000	998	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			425.00000	381	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			944.00000	964	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			277.00000	241	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,295.00000	1,324	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			506.00000	471	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			774.00000	804	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,232.00000	5,167	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,732.00000	3,667	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,252.00000	2,186	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			20.00000	19	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			988.00000	927	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			256.00000	260	19.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	15.40	Call			14.00000	10	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,782.00000	3,843	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	1	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,270.00000	5,334	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,769.00000	6,833	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,532.00000	5,467	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,032.00000	3,967	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,542.00000	2,476	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			10.00000	9	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,204.00000	1,141	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			173.00000	174	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			20.00000	15	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,489.00000	3,548	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			3.00000	2	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,971.00000	5,035	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,469.00000	6,533	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,682.00000	5,617	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,182.00000	4,117	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,688.00000	2,623	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			7.00000	6	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,321.00000	1,256	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			139.00000	140	19.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			24.00000	18	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,343.00000	3,401	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			4.00000	2	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,822.00000	4,885	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,319.00000	6,383	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			611.00000	571	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			580.00000	605	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			574.00000	535	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			642.00000	668	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			538.00000	502	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			707.00000	735	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			0.00000	719	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			0.00000	403	19.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			0.00000	673	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			0.00000	456	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	630	20.20	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	11.45	Put		0.00000	513	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		0.00000	591	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		0.00000	574	20.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		0.00000	518	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		0.00000	701	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	486	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		0.00000	769	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.72110	11.78410		20.93	0.00	0	508.00
€ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	748	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		0.00000	826	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		675.00000	635	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,041.00000	1,063	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		690.00000	649	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,006.00000	1,028	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		660.00000	620	22.20	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,076.00000	1,099	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		646.00000	606	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,111.00000	1,135	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		567.00000	531	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,333.00000	1,360	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		592.00000	554	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,257.00000	1,283	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		605.00000	567	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,220.00000	1,246	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		543.00000	508	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,409.00000	1,437	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		532.00000	498	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,448.00000	1,477	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		253.00000	230	27.38	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,069.00000	3,109	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		521.00000	487	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,487.00000	1,516	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		511.00000	477	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,527.00000	1,556	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		471.00000	438	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,686.00000	1,717	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		435.00000	404	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,851.00000	1,883	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		403.00000	374	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,018.00000	2,053	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		418.00000	389	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,934.00000	1,967	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		410.00000	381	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,976.00000	2,010	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		410.00000	381	25.05	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	13.35	Put		1,976.00000	2,010	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		367.00000	340	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,233.00000	2,269	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		361.00000	334	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,277.00000	2,313	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		374.00000	346	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,190.00000	2,225	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		381.00000	353	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,147.00000	2,182	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		388.00000	360	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,104.00000	2,139	25.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		381.00000	353	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,147.00000	2,182	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		395.00000	367	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,061.00000	2,095	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		341.00000	313	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,407.00000	2,442	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		426.00000	396	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,892.00000	1,925	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		230.00000	207	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,295.00000	3,336	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		354.00000	327	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,320.00000	2,356	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		327.00000	300	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,493.00000	2,529	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		314.00000	288	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,580.00000	2,617	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		302.00000	276	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,667.00000	2,705	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		290.00000	265	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,756.00000	2,794	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		418.00000	389	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,934.00000	1,967	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		403.00000	374	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,018.00000	2,053	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		348.00000	320	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,364.00000	2,399	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		334.00000	306	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,450.00000	2,485	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		321.00000	294	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,536.00000	2,573	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		461.00000	429	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,727.00000	1,758	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		443.00000	412	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,809.00000	1,841	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.65	Call			367.00000	340	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,233.00000	2,269	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			443.00000	412	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,809.00000	1,841	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			341.00000	313	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,407.00000	2,442	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			452.00000	421	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,768.00000	1,800	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			348.00000	320	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,364.00000	2,399	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			334.00000	306	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,450.00000	2,485	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			308.00000	282	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,624.00000	2,661	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			314.00000	288	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,580.00000	2,617	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			480.00000	448	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,646.00000	1,676	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			490.00000	457	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,606.00000	1,636	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			452.00000	421	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,768.00000	1,800	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			374.00000	346	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,190.00000	2,225	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			490.00000	457	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,606.00000	1,636	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			500.00000	467	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,566.00000	1,596	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			461.00000	429	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,727.00000	1,758	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			579.00000	542	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,295.00000	1,321	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			555.00000	519	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,371.00000	1,398	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			618.00000	580	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,184.00000	1,208	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			543.00000	508	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,409.00000	1,437	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			632.00000	593	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,147.00000	1,172	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			605.00000	567	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,220.00000	1,246	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			555.00000	519	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,371.00000	1,398	23.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,389.00000	1,332	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.65	Put			255.00000	261	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,087.00000	1,036	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			453.00000	465	19.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			852.00000	804	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			717.00000	733	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			248.00000	225	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,114.00000	3,154	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,531.00000	1,472	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			197.00000	201	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,198.00000	1,146	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			364.00000	375	19.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			939.00000	890	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			604.00000	619	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			739.00000	696	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			905.00000	925	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			239.00000	216	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,205.00000	3,245	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,292.00000	2,224	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			58.00000	53	18.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,141.00000	1,090	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			407.00000	419	19.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			174.00000	156	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,940.00000	3,985	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			80.00000	68	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,346.00000	5,397	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			34.00000	28	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,800.00000	6,857	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,581.00000	2,515	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			47.00000	44	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,321.00000	1,267	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			287.00000	296	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			196.00000	176	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,662.00000	3,705	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			95.00000	81	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,060.00000	5,110	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			40.00000	33	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,506.00000	6,562	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			660.00000	620	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,076.00000	1,099	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,726.00000	2,661	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			42.00000	40	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,423.00000	1,366	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			239.00000	245	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			208.00000	187	28.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,524.00000	3,566	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Call			103.00000	88	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,919.00000	4,967	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			44.00000	37	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,360.00000	6,415	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			811.00000	766	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			777.00000	794	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			774.00000	730	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			840.00000	859	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			706.00000	664	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			972.00000	993	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			0.00000	3,935	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	14	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			0.00000	2,954	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			0.00000	33	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			0.00000	1,992	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			0.00000	71	17.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1,236	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			0.00000	315	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	212	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			0.00000	3,291	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	139	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			0.00000	4,218	28.86	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.24800		243.18400		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.45450		294.96500		0.00	0.00	0	741.00
ALBI On 06/08/2009 Index Future			300.48700		300.98700		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			294.13400		294.13400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.79000		124.95600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.38000		127.53900		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			129.69600		129.85200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			294.92750		296.57800		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi			301.04700		302.71000		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			306.52200		308.20100		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			350.89050		350.89100		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			359.86600		359.86600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			368.84150		368.84200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.69200		7.67200		32.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.46300		8.36100		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.05400		7.94700		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.51900		8.43000		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.55100		8.44400		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.63700		8.53100		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.58200		8.47300		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			8.22000		8.28000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.02700		7.01100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.86700		6.85100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.43600		7.39800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.43200		7.37100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.15800		8.07700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.19500		8.10100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.41700		8.30800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.41500		8.29900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.90000		9.89900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.39900		9.40400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.77900		8.81000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			289.60700		285.51600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			295.61600		291.41900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			300.99200		296.70400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.20000		6.25300		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,820.00000	3,889	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			5.53100		5.60000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,289.00000	4,362	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call			4,538.00000	4,612	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,269.00000	1,269	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			48.00000	48	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.92500		7.84200		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			86.00000	41	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,565.00000	3,998	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,470.00000	5,992	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			3.00000	4	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,065.00000	8,542	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.89200		7.80600		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,555.00000	8,150	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			818.00000	891	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.95600		7.86700		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,471.00000	3,252	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,457.00000	5,714	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.03800		7.94300		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,899.00000	4,654	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,893.00000	6,134	11.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.44800		8.34700		24.30	0.00	0	13,142.00
R186 On 07/05/2009 Bond Future	8.00	Call			578.00000	318	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,295.00000	5,085	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			6,719.00000	5,717	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			165.00000	213	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			8.00000	2	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,364.00000	13,409	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,910.00000	22,960	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.44000		8.33600		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			10,324.00000	9,572	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,703.00000	4,026	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			3,075.00000	2,721	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,264.00000	12,985	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.47700		8.37200		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			10,881.00000	10,221	25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,089.00000	7,501	25.33	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			6,103.00000	5,642	24.80	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,757.00000	13,367	24.80	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			12,284.00000	11,580	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,083.00000	6,450	25.54	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/11/2009 Bond Future	7.50	Call			5,137.00000	4,727	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,620.00000	15,282	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.48300		8.48300		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			10,127.00000	10,107	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,504.00000	12,484	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			605.00000	590	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			139.00000	123	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.99400		7.91100		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,896.00000	5,518	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1.00000	1	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.95000		7.86400		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			6,578.00000	6,261	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			685.00000	746	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.00000		7.91000		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,666.00000	2,495	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,418.00000	4,626	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.06500		7.97000		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			3,361.00000	3,184	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,283.00000	5,490	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.30600		8.21400		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,597.00000	4,060	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			46.00000	56	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.28500		8.19000		16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,414.00000	6,986	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,453.00000	1,578	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.33600		8.23900		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,088.00000	2,868	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,415.00000	7,746	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.40000		8.29900		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,864.00000	5,569	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,414.00000	6,678	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.30700		8.21500		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	7.75	Call			216.00000	113	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			3,299.00000	3,791	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,566.00000	3,013	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			168.00000	210	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,985.00000	4,401	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			51.00000	62	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.29000		8.19600		19.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/08/2009 Bond Future	9.25	Call			8,046.00000	7,582	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,592.00000	1,727	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.33500		8.23800		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,735.00000	3,485	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,499.00000	8,854	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.38900		8.28900		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,599.00000	6,273	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,146.00000	7,429	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.99300		7.90000		10.29	0.00	0	2,258.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,091.00000	3,738	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			3.00000	4	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.94500		7.84700		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			958.00000	849	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,110.00000	4,358	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,521.00000	5,223	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			558.00000	617	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.99900		7.89600		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,203.00000	2,044	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,591.00000	3,788	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.07300		7.96300		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,730.00000	2,566	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,267.00000	4,464	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.45800		8.34600		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			4,304.00000	3,603	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			101.00000	139	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.44900		8.33400		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			7,588.00000	7,032	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,844.00000	2,035	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.49400		8.37600		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			3,240.00000	2,957	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,096.00000	9,567	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.54800		8.42600		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,504.00000	6,106	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,621.00000	7,988	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.59800		8.49100		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			2,260.00000	1,706	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			535.00000	699	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.61000		8.49700		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			7,059.00000	6,526	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,221.00000	2,437	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.66600		8.55100		22.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future	7.75	Call			3,512.00000	3,217	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,983.00000	9,438	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.76300		8.64300		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			6,796.00000	6,390	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,721.00000	8,083	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.04800		7.95700		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,886.00000	8,046	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			14.00000	17	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.03200		7.94000		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			5,858.00000	5,372	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,300.00000	5,667	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,694.00000	9,059	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,651.00000	2,869	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.05200		7.95800		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			4,861.00000	4,499	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,900.00000	12,405	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			16,584.00000	15,868	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,321.00000	2,472	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			4,027.00000	3,709	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,783.00000	14,332	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.07600		7.98000		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			7,767.00000	7,331	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,409.00000	12,853	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			19,214.00000	18,505	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,513.00000	3,684	35.53	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			291.36500		292.81400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.41000		298.86800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			302.81900		304.28800		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.19460		6.15740		19.54	984,941.40	159	8,848.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			170.00000	187	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			162.00000	142	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			96.00000	104	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			338.00000	309	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			86.00000	93	22.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			379.00000	349	22.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			78.00000	84	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			420.00000	389	22.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			51.00000	59	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			544.00000	514	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			51.00000	59	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			544.00000	514	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	6.55	Call		70.00000	76	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		463.00000	431	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		70.00000	76	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		463.00000	431	23.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		60.00000	68	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		503.00000	474	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		43.00000	50	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		586.00000	555	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		37.00000	42	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		629.00000	598	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		31.00000	36	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		673.00000	641	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		31.00000	36	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		673.00000	641	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		21.00000	25	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		764.00000	730	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		26.00000	30	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		718.00000	685	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		43.00000	50	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		586.00000	555	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		18.00000	21	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		810.00000	776	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		18.00000	21	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		810.00000	776	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		21.00000	25	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		764.00000	730	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		26.00000	30	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		718.00000	685	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		12.00000	14	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		905.00000	870	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		15.00000	17	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		857.00000	823	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		10.00000	12	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		952.00000	917	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		8.00000	10	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		1,001.00000	965	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		12.00000	14	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		905.00000	870	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		8.00000	10	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		1,001.00000	965	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,643.00000	1,606	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,743.00000	1,706	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		1.00000	1	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	7.60	Put		1,444.00000	1,407	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	3	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,245.00000	1,209	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		5.00000	6	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		1,098.00000	1,062	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		7.00000	8	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		1,049.00000	1,013	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		86.00000	93	22.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		379.00000	349	22.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		96.00000	104	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		338.00000	309	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		119.00000	130	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		262.00000	236	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		7.00000	8	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		1,049.00000	1,013	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		4.00000	5	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		1,147.00000	1,111	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	3	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		1,245.00000	1,209	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		2.00000	2	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,344.00000	1,308	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		3.00000	4	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		1,196.00000	1,160	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		2.00000	3	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,295.00000	1,258	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		151.00000	165	19.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		193.00000	170	19.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		248.00000	271	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		90.00000	77	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		193.00000	211	18.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		135.00000	116	18.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		151.00000	165	19.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		193.00000	170	19.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		119.00000	130	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		262.00000	236	20.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		218.00000	240	18.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		110.00000	95	18.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		134.00000	146	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		226.00000	202	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		107.00000	116	21.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		299.00000	272	21.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		170.00000	187	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		162.00000	142	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	2	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,394.00000	1,357	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	7.65	Call			1.00000	1	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,493.00000	1,456	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			4.00000	5	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,147.00000	1,111	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,543.00000	1,506	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,543.00000	1,506	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,643.00000	1,606	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,743.00000	1,706	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,843.00000	1,806	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,943.00000	1,906	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			2,043.00000	2,005	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			2,143.00000	2,105	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			2,043.00000	2,005	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	2	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,394.00000	1,357	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,507.00000	5,545	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,007.00000	4,045	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,507.00000	2,545	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,008.00000	1,045	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,993.00000	1,955	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,493.00000	3,455	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,993.00000	4,955	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,493.00000	6,455	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,657.00000	5,695	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,157.00000	4,195	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,657.00000	2,695	18.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,157.00000	1,195	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,343.00000	3,305	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,843.00000	4,805	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,343.00000	6,305	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		5,757.00000	5,795	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,257.00000	4,295	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		2,757.00000	2,795	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,257.00000	1,295	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		3,243.00000	3,205	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,743.00000	4,705	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		6,243.00000	6,205	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		0.00000	467	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		0.00000	22	18.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		0.00000	383	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		0.00000	38	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		0.00000	306	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		0.00000	62	18.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		0.00000	240	18.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		0.00000	95	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.25830	6.22040		19.77	0.00	0	374.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		310.00000	327	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		290.00000	268	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		229.00000	241	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		458.00000	432	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		216.00000	227	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		496.00000	469	21.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		204.00000	215	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		534.00000	506	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		151.00000	164	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		681.00000	655	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		164.00000	177	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		644.00000	619	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		193.00000	203	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.60	Put		573.00000	545	22.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		178.00000	192	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		608.00000	584	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		164.00000	177	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		644.00000	619	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		139.00000	151	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		719.00000	692	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		139.00000	151	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		719.00000	692	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		117.00000	127	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		797.00000	769	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		98.00000	107	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		877.00000	849	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		117.00000	127	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		797.00000	769	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		128.00000	138	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		757.00000	730	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		178.00000	192	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		608.00000	584	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		107.00000	117	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		837.00000	808	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		89.00000	98	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		919.00000	889	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		107.00000	117	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		837.00000	808	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		89.00000	98	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		919.00000	889	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		74.00000	81	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		1,004.00000	973	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		81.00000	89	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		961.00000	931	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		81.00000	89	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		961.00000	931	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		68.00000	74	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		1,047.00000	1,016	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		56.00000	61	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,135.00000	1,103	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		229.00000	241	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		458.00000	432	21.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		204.00000	215	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		534.00000	506	21.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		74.00000	81	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		1,004.00000	973	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		61.00000	68	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		1,091.00000	1,059	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.35	Call		258.00000	271	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		387.00000	363	20.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		56.00000	61	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,135.00000	1,103	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		46.00000	51	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,225.00000	1,192	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		68.00000	74	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		1,047.00000	1,016	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		46.00000	51	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,225.00000	1,192	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		37.00000	42	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,317.00000	1,283	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		50.00000	56	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,180.00000	1,148	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		41.00000	46	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,271.00000	1,238	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		34.00000	38	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,363.00000	1,329	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		274.00000	289	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		353.00000	330	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		243.00000	255	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		422.00000	397	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		291.00000	307	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		321.00000	299	19.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		243.00000	255	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		422.00000	397	20.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		310.00000	327	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		290.00000	268	19.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,470.00000	5,508	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		3,970.00000	4,008	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,470.00000	2,508	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		988.00000	1,023	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		17.00000	15	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		7.00000	8	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		2,037.00000	2,000	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,530.00000	3,492	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		5,030.00000	4,992	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,530.00000	6,492	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,670.00000	5,708	17.95	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	0.55	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,170.00000	4,208	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,670.00000	2,708	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,178.00000	1,214	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		7.00000	6	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		11.00000	13	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,841.00000	1,805	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,330.00000	3,292	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,830.00000	4,792	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,330.00000	6,292	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		5,720.00000	5,758	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,220.00000	4,258	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		2,720.00000	2,758	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,226.00000	1,263	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		6.00000	5	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		13.00000	14	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,792.00000	1,756	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		3,280.00000	3,242	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,780.00000	4,742	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,280.00000	6,242	22.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		375.00000	395	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		205.00000	187	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		330.00000	347	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		260.00000	239	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		0.00000	555	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		0.00000	97	17.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		0.00000	485	18.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		0.00000	127	18.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		0.00000	423	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		0.00000	165	18.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		0.00000	371	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		0.00000	212	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.31230	6.27400		20.08	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		407.00000	424	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.25	Put		383.00000	362	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		325.00000	339	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		551.00000	526	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		312.00000	324	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		588.00000	562	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		312.00000	324	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		588.00000	562	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		299.00000	311	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		625.00000	598	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		216.00000	225	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		842.00000	813	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		259.00000	270	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		735.00000	707	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		286.00000	298	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		662.00000	636	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		275.00000	286	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		701.00000	674	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		286.00000	298	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		662.00000	636	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		244.00000	254	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		770.00000	742	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		244.00000	254	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		770.00000	742	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		230.00000	239	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		806.00000	777	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		216.00000	225	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		842.00000	813	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		191.00000	199	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		917.00000	887	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		168.00000	175	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		994.00000	963	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		148.00000	154	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		1,074.00000	1,042	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		130.00000	135	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		1,156.00000	1,123	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		355.00000	370	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		481.00000	458	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		389.00000	406	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		415.00000	394	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		355.00000	370	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		481.00000	458	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		372.00000	388	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		448.00000	425	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		340.00000	354	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		516.00000	492	20.82	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	6.95	Call			203.00000	212	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			879.00000	849	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			179.00000	187	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			955.00000	924	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			158.00000	164	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			1,034.00000	1,002	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			340.00000	354	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			516.00000	492	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			203.00000	212	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			879.00000	849	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			158.00000	164	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			1,034.00000	1,002	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			139.00000	144	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			1,115.00000	1,082	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			179.00000	187	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			955.00000	924	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,424.00000	5,462	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			3,924.00000	3,962	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,424.00000	2,462	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			981.00000	1,014	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			57.00000	51	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			28.00000	30	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			2,104.00000	2,067	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			2.00000	2	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,578.00000	3,540	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			5,076.00000	5,038	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,576.00000	6,538	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,674.00000	5,712	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,174.00000	4,212	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,674.00000	2,712	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,202.00000	1,237	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			28.00000	25	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			42.00000	43	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,868.00000	1,831	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,330.00000	3,291	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.10	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	11.10	Put		4,826.00000	4,788	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,326.00000	6,288	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,724.00000	5,762	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,224.00000	4,262	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,724.00000	2,762	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,248.00000	1,283	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		24.00000	21	18.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		45.00000	47	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,821.00000	1,784	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		4.00000	4	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,280.00000	3,242	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,776.00000	4,738	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,276.00000	6,238	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		466.00000	486	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		292.00000	274	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		427.00000	444	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		353.00000	331	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		0.00000	593	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		0.00000	181	18.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		0.00000	536	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		0.00000	224	18.44	0.00	0	0.00

Total for Derivatives:							158,162,440.00	17,394	679,882.00
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Grand Total:							158,162,440.00	17,394	679,882.00
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