



Daily MTM Report

Daily summary for 15/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.88300	14.95400			0.00	0	0.00
R153 On 31/08/2010 Bond			6.36000	6.33000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.26000	8.23000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.74500	8.70000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.37500	8.36000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.67000	8.63500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.68000	8.64500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.37000	8.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.80500	8.77000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.91600	8.87700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.28000	8.23500			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			8.62810		8.63700		23.56	87,937,595.20	10,192	343,734.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			230.00000	218	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			243.00000	239	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			282.00000	266	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			195.00000	188	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			310.00000	295	23.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			173.00000	167	23.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			340.00000	326	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			153.00000	148	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			372.00000	359	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			135.00000	131	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			176.00000	164	25.00	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			339.00000	336	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			282.00000	266	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			195.00000	188	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			255.00000	239	23.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			218.00000	210	23.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			192.00000	181	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			305.00000	302	24.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			147.00000	136	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			410.00000	408	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			112.00000	103	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			525.00000	525	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			94.00000	86	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			607.00000	608	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			86.00000	78	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			649.00000	650	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			79.00000	71	28.23	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			692.00000	693	28.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			72.00000	65	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			735.00000	737	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			123.00000	113	26.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			486.00000	485	26.43	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			86.00000	78	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			649.00000	650	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			17.00000	15	34.56	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,580.00000	1,586	34.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.55	Call			47.00000	42	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			960.00000	964	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			40.00000	36	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,053.00000	1,058	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			27.00000	24	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,290.00000	1,296	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			34.00000	30	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,147.00000	1,152	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			12.00000	10	35.06	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,775.00000	1,781	35.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			47.00000	42	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			960.00000	964	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			44.00000	39	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,007.00000	1,011	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			40.00000	36	31.09	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,053.00000	1,058	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			30.00000	26	32.53	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,243.00000	1,248	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			44.00000	39	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,007.00000	1,011	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			32.00000	28	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,195.00000	1,200	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			21.00000	18	34.32	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,484.00000	1,490	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			19.00000	16	34.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,532.00000	1,538	34.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			5.00000	4	36.04	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,168.00000	2,176	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			21.00000	18	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,484.00000	1,490	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			17.00000	15	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,580.00000	1,586	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			9.00000	8	35.30	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,872.00000	1,880	35.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			13.00000	11	34.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,726.00000	1,733	34.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			8.00000	7	35.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,921.00000	1,929	35.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	1	41.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,364.00000	3,373	41.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	45.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,163.00000	4,172	45.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			6.00000	5	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,069.00000	2,077	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			7.00000	6	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,020.00000	2,028	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			8.00000	6	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,971.00000	1,978	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			14.00000	12	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,677.00000	1,684	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			22.00000	19	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,435.00000	1,441	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			10.00000	9	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,823.00000	1,830	35.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			16.00000	13	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,629.00000	1,635	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			25.00000	22	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,338.00000	1,344	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			24.00000	21	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,387.00000	1,393	33.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			14.00000	12	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,677.00000	1,684	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			13.00000	11	34.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,726.00000	1,733	34.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			12.00000	10	35.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,775.00000	1,781	35.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			7.00000	6	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,020.00000	2,028	35.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			37.00000	33	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,100.00000	1,105	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			22.00000	19	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,435.00000	1,441	33.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			8.00000	6	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,971.00000	1,978	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			8.00000	7	35.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,921.00000	1,929	35.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			4.00000	3	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,267.00000	2,275	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	2	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,416.00000	2,424	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	37.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,515.00000	2,524	37.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			5.00000	4	36.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,218.00000	2,226	36.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			5.00000	4	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,168.00000	2,176	36.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			4.00000	3	36.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,317.00000	2,325	36.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	38.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,715.00000	2,723	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	1	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,014.00000	3,023	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1.00000	1	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,064.00000	3,073	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	1	40.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,214.00000	3,223	40.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			2.00000	2	37.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,565.00000	2,574	37.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			5.00000	4	36.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,218.00000	2,226	36.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			51.00000	46	30.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			914.00000	918	30.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			27.00000	24	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,290.00000	1,296	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			32.00000	28	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,195.00000	1,200	32.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			61.00000	55	29.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			824.00000	827	29.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			134.00000	124	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			447.00000	446	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			134.00000	124	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			447.00000	446	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			210.00000	198	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			273.00000	270	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			340.00000	326	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			153.00000	148	23.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			230.00000	218	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			243.00000	239	23.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			161.00000	150	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			374.00000	372	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			476.00000	466	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			89.00000	88	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			405.00000	393	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			118.00000	115	24.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			440.00000	429	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			103.00000	101	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			147.00000	136	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			410.00000	408	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			103.00000	94	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			566.00000	566	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			635.00000	627	25.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			48.00000	49	25.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			553.00000	544	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			66.00000	66	24.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			514.00000	504	24.70	0.00	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			77.00000	76	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			372.00000	359	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			135.00000	131	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			255.00000	239	23.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			218.00000	210	23.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			210.00000	198	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			273.00000	270	24.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			176.00000	164	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			339.00000	336	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			103.00000	94	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			566.00000	566	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			72.00000	65	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			735.00000	737	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			37.00000	33	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,100.00000	1,105	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			61.00000	55	29.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			824.00000	827	29.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			19.00000	16	34.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,532.00000	1,538	34.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			6.00000	5	35.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,119.00000	2,126	35.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	2	37.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,515.00000	2,524	37.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			2.00000	2	37.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,615.00000	2,624	37.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			3.00000	3	36.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,366.00000	2,375	36.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			3.00000	2	36.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,466.00000	2,474	36.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			4.00000	3	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,267.00000	2,275	36.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			3.00000	2	36.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,466.00000	2,474	36.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,665.00000	2,674	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	1	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,765.00000	2,773	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			2.00000	1	38.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,865.00000	2,873	38.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	1	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,964.00000	2,973	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			2.00000	1	38.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,815.00000	2,823	38.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	39.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,914.00000	2,923	39.10	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 12/06/2009 Currency Future	11.75	Call			1.00000	1	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,114.00000	3,123	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	41.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,314.00000	3,323	41.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,414.00000	3,423	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	1	42.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,514.00000	3,522	42.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	1	42.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,614.00000	3,622	42.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	40.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,164.00000	3,173	40.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	40.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,264.00000	3,273	40.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,464.00000	3,473	41.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	39.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,914.00000	2,923	39.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,414.00000	3,423	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,665.00000	2,674	37.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	1	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,765.00000	2,773	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	2	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,416.00000	2,424	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	38.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,715.00000	2,723	38.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			25.00000	22	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,338.00000	1,344	33.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			30.00000	26	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,243.00000	1,248	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			66.00000	60	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			779.00000	782	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			56.00000	50	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			869.00000	872	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			56.00000	50	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			869.00000	872	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			66.00000	60	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			779.00000	782	28.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,337.00000	5,328	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,837.00000	3,828	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,337.00000	2,328	38.34	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 12/06/2009 Currency Future	6.30	Put			0.00000	0	38.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			856.00000	849	25.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			19.00000	21	25.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	0	42.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,664.00000	3,672	42.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,163.00000	5,172	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,663.00000	6,672	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,587.00000	5,578	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			4,087.00000	4,078	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,587.00000	2,578	39.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	39.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			1,095.00000	1,087	26.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			8.00000	9	26.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			4,913.00000	4,922	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,413.00000	6,422	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			440.00000	429	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			103.00000	101	24.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,887.00000	3,878	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,887.00000	2,878	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,888.00000	1,880	35.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	35.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			902.00000	896	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			15.00000	18	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,113.00000	4,122	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			4,037.00000	4,028	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			3,037.00000	3,028	41.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	41.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			2,038.00000	2,029	36.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	36.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			1,046.00000	1,038	26.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			9.00000	10	26.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	44.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			3,963.00000	3,972	44.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			3,087.00000	3,078	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	41.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			2,088.00000	2,079	37.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	1	37.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	44.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			3,913.00000	3,922	44.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	40.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,264.00000	3,273	40.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	45.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,263.00000	4,272	45.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			4,187.00000	4,178	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	34.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			3,187.00000	3,178	40.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	40.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			2,188.00000	2,179	37.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			1.00000	1	37.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			1,193.00000	1,185	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			6.00000	7	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	45.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,313.00000	4,322	45.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	46.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,413.00000	4,422	46.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			0.00000	3,978	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	34.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			0.00000	2,978	41.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	41.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			0.00000	1,979	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	1	36.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			0.00000	990	26.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			0.00000	12	26.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			0.00000	4,522	46.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.77070		8.77820		23.45	1,920,783.30	219	10,423.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			473.00000	465	23.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			495.00000	494	23.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			514.00000	505	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			435.00000	434	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			535.00000	527	23.11	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			407.00000	406	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			558.00000	550	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			380.00000	379	22.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			582.00000	573	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			354.00000	353	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			437.00000	428	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			559.00000	558	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			388.00000	380	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			660.00000	659	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.20	Call			346.00000	338	25.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			767.00000	767	25.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			320.00000	313	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			842.00000	842	25.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			297.00000	290	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			919.00000	919	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			308.00000	301	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			880.00000	880	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			248.00000	241	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,120.00000	1,121	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			146.00000	142	29.99	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,768.00000	1,772	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			223.00000	217	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,245.00000	1,246	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			186.00000	181	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,458.00000	1,460	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			215.00000	209	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,287.00000	1,288	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			240.00000	233	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,161.00000	1,162	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			231.00000	225	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,203.00000	1,204	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			207.00000	201	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,329.00000	1,331	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			207.00000	201	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,329.00000	1,331	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			162.00000	157	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,634.00000	1,637	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			157.00000	152	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,678.00000	1,681	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			151.00000	147	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,723.00000	1,726	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			151.00000	147	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,723.00000	1,726	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			137.00000	133	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,859.00000	1,863	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			121.00000	117	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,043.00000	2,047	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			103.00000	100	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,275.00000	2,279	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			28.00000	27	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,250.00000	4,256	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			110.00000	107	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,182.00000	2,186	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			113.00000	110	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,135.00000	2,139	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			117.00000	114	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,089.00000	2,093	31.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			142.00000	138	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,814.00000	1,817	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			168.00000	163	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,589.00000	1,592	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			129.00000	125	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,951.00000	1,954	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			125.00000	121	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,997.00000	2,000	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			180.00000	175	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,501.00000	1,504	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			200.00000	194	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,372.00000	1,374	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			174.00000	169	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,545.00000	1,548	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			133.00000	129	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,905.00000	1,908	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			129.00000	125	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,951.00000	1,954	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			110.00000	107	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,182.00000	2,186	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			133.00000	129	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,905.00000	1,908	30.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			157.00000	152	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,678.00000	1,681	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			168.00000	163	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,589.00000	1,592	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			193.00000	187	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,415.00000	1,417	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			83.00000	80	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,604.00000	2,610	32.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			257.00000	250	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,079.00000	1,080	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			240.00000	233	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,161.00000	1,162	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			223.00000	217	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,245.00000	1,246	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			146.00000	142	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,768.00000	1,772	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			266.00000	259	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,038.00000	1,039	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			248.00000	241	27.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,120.00000	1,121	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.50	Call			276.00000	269	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			998.00000	998	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			180.00000	175	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,501.00000	1,504	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			106.00000	103	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,228.00000	2,232	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			100.00000	97	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,321.00000	2,326	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			174.00000	169	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,545.00000	1,548	29.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			96.00000	94	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,368.00000	2,373	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			91.00000	88	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,462.00000	2,467	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			113.00000	110	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,135.00000	2,139	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			96.00000	94	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,368.00000	2,373	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			85.00000	83	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,557.00000	2,562	32.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			106.00000	103	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,228.00000	2,232	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			93.00000	91	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,415.00000	2,420	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			186.00000	181	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,458.00000	1,460	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			93.00000	91	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,415.00000	2,420	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			88.00000	85	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,510.00000	2,515	32.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			125.00000	121	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,997.00000	2,000	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			91.00000	88	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,462.00000	2,467	32.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			80.00000	78	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,652.00000	2,657	33.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			359.00000	351	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			731.00000	731	25.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			286.00000	279	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			958.00000	959	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			266.00000	259	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,038.00000	1,039	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			373.00000	365	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			695.00000	695	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			297.00000	290	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.40	Put			919.00000	919	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			333.00000	325	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			804.00000	804	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			286.00000	279	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			958.00000	959	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			215.00000	209	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,287.00000	1,288	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			200.00000	194	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,372.00000	1,374	28.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			346.00000	338	25.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			767.00000	767	25.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			257.00000	250	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,079.00000	1,080	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			493.00000	484	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			464.00000	463	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			388.00000	380	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			660.00000	659	24.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			404.00000	395	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			625.00000	625	24.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			373.00000	365	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			695.00000	695	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,378.00000	5,371	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,878.00000	3,871	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,383.00000	2,376	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			5.00000	5	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			994.00000	986	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			116.00000	115	21.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			43.00000	41	35.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,664.00000	3,671	35.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			12.00000	12	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,134.00000	5,141	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	3	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,625.00000	6,632	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,578.00000	5,571	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,078.00000	4,071	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,581.00000	2,573	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			3.00000	3	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,155.00000	1,147	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			77.00000	76	21.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			48.00000	47	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,470.00000	3,476	35.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.70	Call			15.00000	14	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,937.00000	4,944	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			4.00000	3	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,425.00000	6,433	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,628.00000	5,621	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,128.00000	4,121	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,630.00000	2,623	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	2	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,197.00000	1,189	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			68.00000	68	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			50.00000	48	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,421.00000	3,427	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			15.00000	15	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			4,887.00000	4,894	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			4.00000	4	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,376.00000	6,383	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			632.00000	624	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			304.00000	303	22.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			455.00000	446	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			527.00000	525	23.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			420.00000	412	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			592.00000	591	24.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			308.00000	301	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			880.00000	880	25.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,895.00000	1,888	23.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			16.00000	17	23.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,415.00000	1,407	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			37.00000	37	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			659.00000	650	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			280.00000	279	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			2,090.00000	2,084	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			12.00000	13	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,601.00000	1,594	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			23.00000	23	21.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			778.00000	769	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			199.00000	199	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			2,139.00000	2,132	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			11.00000	11	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,650.00000	1,643	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			22.00000	22	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			812.00000	803	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			183.00000	183	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			2,187.00000	2,180	24.85	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	6.60	Put			9.00000	10	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,699.00000	1,692	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			21.00000	21	22.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			1,239.00000	1,231	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			61.00000	60	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			846.00000	838	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			168.00000	167	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			69.00000	67	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			2,891.00000	2,897	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			38.00000	37	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			3,860.00000	3,866	36.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			514.00000	505	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			435.00000	434	23.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			66.00000	64	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			2,987.00000	2,993	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			36.00000	35	36.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			3,958.00000	3,964	36.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			0.00000	2,036	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			0.00000	15	24.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			0.00000	1,545	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			0.00000	24	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			0.00000	1,106	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			0.00000	85	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			0.00000	736	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			0.00000	216	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			0.00000	62	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			0.00000	3,041	34.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			0.00000	34	36.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			0.00000	4,013	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.90420		8.91200		23.70	1,727,414.80	194	1,864.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			654.00000	644	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			642.00000	640	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			674.00000	664	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			612.00000	610	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			717.00000	707	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			555.00000	553	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			739.00000	729	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			527.00000	525	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			762.00000	752	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			500.00000	498	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			466.00000	458	25.60	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,054.00000	1,054	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			695.00000	685	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			583.00000	581	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			617.00000	608	24.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.00	Put			705.00000	703	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			567.00000	557	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			805.00000	803	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			521.00000	512	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			909.00000	907	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			493.00000	484	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			981.00000	980	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			479.00000	471	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,017.00000	1,016	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			521.00000	512	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			909.00000	907	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			454.00000	445	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,092.00000	1,091	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			551.00000	541	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			839.00000	837	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			479.00000	471	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,017.00000	1,016	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			398.00000	390	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,286.00000	1,286	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			378.00000	371	26.87	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,366.00000	1,366	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			334.00000	327	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,572.00000	1,573	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			360.00000	352	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,448.00000	1,448	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			388.00000	380	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,326.00000	1,326	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			388.00000	380	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,326.00000	1,326	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			351.00000	344	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,489.00000	1,489	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			127.00000	123	32.94	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,515.00000	3,519	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			304.00000	298	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,742.00000	1,743	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			290.00000	283	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,828.00000	1,829	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			283.00000	276	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,871.00000	1,872	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			269.00000	263	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,957.00000	1,959	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			244.00000	238	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,132.00000	2,134	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			217.00000	212	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,355.00000	2,358	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.00	Call			222.00000	217	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,310.00000	2,313	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			233.00000	227	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,221.00000	2,223	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			311.00000	305	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,699.00000	1,700	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			297.00000	291	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,785.00000	1,787	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			262.00000	256	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,000.00000	2,002	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			250.00000	244	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,088.00000	2,090	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			244.00000	238	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,132.00000	2,134	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			326.00000	319	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,614.00000	1,615	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			342.00000	335	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,530.00000	1,531	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			276.00000	269	28.83	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,914.00000	1,915	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			256.00000	250	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,044.00000	2,046	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			342.00000	335	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,530.00000	1,531	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			93.00000	90	34.07	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,181.00000	4,186	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			207.00000	202	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,445.00000	2,448	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			212.00000	207	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,400.00000	2,403	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			194.00000	189	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,582.00000	2,585	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			203.00000	198	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,491.00000	2,494	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			127.00000	123	32.94	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,515.00000	3,519	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			170.00000	166	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,858.00000	2,861	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			177.00000	173	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,765.00000	2,769	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			143.00000	139	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,231.00000	3,235	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			122.00000	119	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,610.00000	3,614	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			101.00000	99	33.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,989.00000	3,995	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			85.00000	83	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,373.00000	4,379	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			149.00000	145	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,137.00000	3,141	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			106.00000	103	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,894.00000	3,899	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			89.00000	87	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,277.00000	4,282	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			835.00000	825	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			423.00000	421	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			583.00000	573	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			771.00000	769	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			419.00000	411	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,207.00000	1,207	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			137.00000	134	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,325.00000	3,329	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			82.00000	80	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,470.00000	4,475	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			887.00000	877	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			375.00000	373	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			442.00000	434	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,130.00000	1,129	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			326.00000	319	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,614.00000	1,615	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			186.00000	181	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,674.00000	2,677	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			111.00000	108	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,799.00000	3,804	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			695.00000	685	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			583.00000	581	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			155.00000	152	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,043.00000	3,047	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	70	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,760.00000	4,766	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			116.00000	113	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,704.00000	3,709	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			89.00000	87	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,277.00000	4,282	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			69.00000	68	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,857.00000	4,863	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			739.00000	729	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			527.00000	525	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			162.00000	158	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,950.00000	2,954	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.90	Call			97.00000	95	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,085.00000	4,090	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			75.00000	73	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,663.00000	4,669	34.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			785.00000	776	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			473.00000	471	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			132.00000	128	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,420.00000	3,424	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			101.00000	99	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,989.00000	3,995	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			78.00000	76	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,566.00000	4,572	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			506.00000	497	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			944.00000	943	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			369.00000	361	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,407.00000	1,407	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			159.00000	155	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,997.00000	3,001	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			124.00000	121	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,562.00000	3,567	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			95.00000	92	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,133.00000	4,138	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			74.00000	72	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,712.00000	4,718	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,000.00000	991	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			288.00000	287	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			155.00000	152	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,043.00000	3,047	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,062.00000	1,053	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			250.00000	249	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,094.00000	1,085	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			232.00000	231	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			535.00000	526	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			873.00000	872	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			217.00000	212	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,355.00000	2,358	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			166.00000	162	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,904.00000	2,908	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			129.00000	126	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,467.00000	3,472	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			99.00000	97	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,037.00000	4,042	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,195.00000	1,186	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			183.00000	182	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			583.00000	573	24.34	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 14/12/2009 Currency Future	9.10	Put			771.00000	769	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			137.00000	134	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,325.00000	3,329	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,160.00000	1,152	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			198.00000	197	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			810.00000	800	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			448.00000	446	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			408.00000	400	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,246.00000	1,246	26.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			227.00000	222	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,265.00000	2,268	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			173.00000	169	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,811.00000	2,815	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			134.00000	131	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,372.00000	3,377	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			83.00000	81	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,421.00000	4,427	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,347.00000	1,338	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			135.00000	134	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			942.00000	933	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			330.00000	329	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			194.00000	189	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,582.00000	2,585	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,387.00000	1,378	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			125.00000	124	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			971.00000	962	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			309.00000	307	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			674.00000	664	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			612.00000	610	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			198.00000	194	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,536.00000	2,539	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			152.00000	148	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,090.00000	3,094	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,427.00000	1,418	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			115.00000	114	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,127.00000	1,118	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			215.00000	214	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			551.00000	541	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			839.00000	837	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			914.00000	905	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			352.00000	351	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			635.00000	626	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			673.00000	671	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			190.00000	185	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,628.00000	2,631	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			146.00000	142	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,184.00000	3,188	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			114.00000	111	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,752.00000	3,756	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			68.00000	66	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,906.00000	4,912	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			654.00000	644	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			642.00000	640	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			149.00000	145	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,137.00000	3,141	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			64.00000	62	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,052.00000	5,058	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			67.00000	65	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,955.00000	4,961	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			152.00000	148	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,090.00000	3,094	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			119.00000	116	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,657.00000	3,662	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			71.00000	69	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,809.00000	4,815	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			62.00000	60	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,150.00000	5,156	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,031.00000	1,022	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			269.00000	268	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			942.00000	933	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			330.00000	329	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,000.00000	991	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			288.00000	287	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,347.00000	1,338	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			135.00000	134	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,094.00000	1,085	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			232.00000	231	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			860.00000	851	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			398.00000	397	22.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			166.00000	162	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,904.00000	2,908	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			99.00000	97	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,037.00000	4,042	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			60.00000	59	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,198.00000	5,205	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,232.00000	1,223	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			170.00000	169	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			77.00000	75	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,615.00000	4,621	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,308.00000	1,299	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 14/12/2009 Currency Future	7.75	Put			146.00000	145	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	78	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,518.00000	4,524	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,593.00000	1,585	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			81.00000	80	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,723.00000	1,715	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			61.00000	61	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			762.00000	752	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			500.00000	498	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			276.00000	269	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,914.00000	1,915	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			108.00000	106	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,846.00000	3,852	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			91.00000	89	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,229.00000	4,234	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,767.00000	1,759	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			55.00000	55	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			785.00000	776	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			473.00000	471	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,467.00000	1,459	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			105.00000	105	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			635.00000	626	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			673.00000	671	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			238.00000	233	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,176.00000	2,179	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			173.00000	169	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,811.00000	2,815	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	78	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,518.00000	4,524	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,679.00000	1,671	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			67.00000	67	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			2,041.00000	2,033	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			29.00000	29	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,347.00000	1,338	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			135.00000	134	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			2,090.00000	2,082	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			28.00000	27	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			334.00000	327	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,572.00000	1,573	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,995.00000	1,986	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			33.00000	32	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,308.00000	1,299	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			146.00000	145	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			914.00000	905	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			352.00000	351	22.34	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 14/12/2009 Currency Future	10.25	Call			319.00000	312	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,657.00000	1,658	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			124.00000	121	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,562.00000	3,567	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,995.00000	1,986	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			33.00000	32	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,139.00000	2,131	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			27.00000	26	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,362.00000	5,354	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,867.00000	3,859	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	5	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,383.00000	2,376	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			21.00000	21	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			35.00000	34	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,673.00000	6,680	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,612.00000	5,604	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,115.00000	4,107	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,629.00000	2,622	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			17.00000	17	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,269.00000	1,261	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			157.00000	157	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			39.00000	38	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,427.00000	6,434	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,636.00000	1,627	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			74.00000	73	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,160.00000	1,152	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			198.00000	197	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			810.00000	800	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			448.00000	446	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			108.00000	106	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,846.00000	3,852	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,916.00000	3,909	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			4.00000	4	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,925.00000	2,918	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			13.00000	14	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,948.00000	1,940	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			36.00000	36	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			3,123.00000	3,115	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			11.00000	11	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			49.00000	48	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			5,737.00000	5,744	36.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			41.00000	40	37.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,279.00000	6,286	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		4,165.00000	4,157	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	3	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		3,172.00000	3,165	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		10.00000	11	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		2,187.00000	2,180	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		25.00000	25	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		40.00000	39	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,378.00000	6,384	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		4,065.00000	4,058	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		3.00000	3	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		3,073.00000	3,066	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		11.00000	12	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		38.00000	37	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,476.00000	6,483	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		0.00000	4,008	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	4	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		0.00000	3,017	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		0.00000	12	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	37	37.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		0.00000	6,533	37.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.03790	9.04560		23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		0.00000	777	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		0.00000	789	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		824.00000	815	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		728.00000	727	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		844.00000	835	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		698.00000	697	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		864.00000	855	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		668.00000	667	23.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		906.00000	897	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		611.00000	609	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		750.00000	741	24.09	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		855.00000	853	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		700.00000	691	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		954.00000	953	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		669.00000	660	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,023.00000	1,022	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		625.00000	617	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,130.00000	1,129	25.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		654.00000	645	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,058.00000	1,057	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		598.00000	590	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,203.00000	1,202	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		598.00000	590	25.39	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 15/03/2010 Currency Future	9.65	Put		1,203.00000	1,202	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		340.00000	334	28.79	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,344.00000	2,346	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		288.00000	283	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,742.00000	2,745	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		611.00000	603	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,166.00000	1,165	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		537.00000	529	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,392.00000	1,391	26.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		505.00000	497	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,509.00000	1,509	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		456.00000	449	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,711.00000	1,711	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		494.00000	487	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,549.00000	1,549	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		526.00000	518	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,430.00000	1,430	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		526.00000	518	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,430.00000	1,430	26.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		484.00000	477	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,589.00000	1,589	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		215.00000	211	31.17	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,469.00000	3,473	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		549.00000	541	25.91	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,353.00000	1,353	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		484.00000	477	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,589.00000	1,589	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		422.00000	415	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,877.00000	1,877	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		415.00000	408	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,919.00000	1,920	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		431.00000	423	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,835.00000	1,836	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		406.00000	399	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,961.00000	1,961	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		382.00000	376	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,087.00000	2,088	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		346.00000	340	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,301.00000	2,303	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		315.00000	310	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,519.00000	2,522	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		321.00000	315	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,475.00000	2,478	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		333.00000	328	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,388.00000	2,390	28.90	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 15/03/2010 Currency Future	11.15	Call			327.00000	321	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,431.00000	2,434	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			367.00000	361	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,172.00000	2,173	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			375.00000	368	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,129.00000	2,130	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			353.00000	347	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,257.00000	2,259	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			340.00000	334	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,344.00000	2,346	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			360.00000	354	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,214.00000	2,216	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			390.00000	383	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,044.00000	2,045	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			406.00000	399	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,961.00000	1,961	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			375.00000	368	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,129.00000	2,130	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			309.00000	304	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,564.00000	2,566	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			294.00000	289	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,688.00000	2,691	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			304.00000	298	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,608.00000	2,611	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			304.00000	298	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,608.00000	2,611	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			298.00000	293	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,652.00000	2,655	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			272.00000	267	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,876.00000	2,880	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			293.00000	288	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,697.00000	2,700	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			262.00000	258	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,966.00000	2,970	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			282.00000	278	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,787.00000	2,790	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			277.00000	273	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,832.00000	2,835	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			573.00000	565	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,277.00000	1,277	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			505.00000	497	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,509.00000	1,509	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			465.00000	458	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,670.00000	1,670	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			448.00000	440	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,752.00000	1,752	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		197.00000	194	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,702.00000	3,706	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		639.00000	631	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,094.00000	1,093	25.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		277.00000	273	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,832.00000	2,835	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		132.00000	130	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,787.00000	4,792	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		684.00000	675	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		988.00000	988	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		367.00000	361	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,172.00000	2,173	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		142.00000	140	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,647.00000	4,652	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		716.00000	707	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		921.00000	919	24.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		147.00000	144	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,551.00000	4,556	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		733.00000	724	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		887.00000	886	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		333.00000	328	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,388.00000	2,390	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		149.00000	146	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,504.00000	4,509	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		768.00000	759	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		822.00000	821	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		154.00000	151	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,408.00000	4,413	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		252.00000	248	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,057.00000	3,060	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		117.00000	115	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,022.00000	5,027	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		585.00000	577	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,240.00000	1,239	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		267.00000	262	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,921.00000	2,925	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		257.00000	253	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,011.00000	3,015	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		120.00000	118	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,974.00000	4,980	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		252.00000	248	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,057.00000	3,060	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		243.00000	239	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,148.00000	3,151	30.55	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	12.05	Call			235.00000	231	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,239.00000	3,243	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			106.00000	104	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,211.00000	5,216	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			561.00000	552	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,315.00000	1,315	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			309.00000	304	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,564.00000	2,566	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			257.00000	253	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,011.00000	3,015	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			248.00000	244	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,102.00000	3,106	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			114.00000	112	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,069.00000	5,074	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			126.00000	124	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,880.00000	4,886	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			700.00000	691	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			954.00000	953	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			145.00000	142	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,599.00000	4,604	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			885.00000	876	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			639.00000	638	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			159.00000	156	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,313.00000	4,318	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			824.00000	815	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			728.00000	727	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			398.00000	391	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,002.00000	2,003	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			327.00000	321	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,431.00000	2,434	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			151.00000	149	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,456.00000	4,461	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			360.00000	354	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,214.00000	2,216	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			298.00000	293	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,652.00000	2,655	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			139.00000	136	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,693.00000	4,699	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			415.00000	408	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,919.00000	1,920	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			398.00000	391	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,002.00000	2,003	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			156.00000	154	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,361.00000	4,366	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			805.00000	796	23.70	0.00	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	9.00	Put			759.00000	758	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			136.00000	133	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,740.00000	4,745	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			161.00000	159	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,266.00000	4,271	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			974.00000	965	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			528.00000	527	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			439.00000	432	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,793.00000	1,794	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			169.00000	166	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,124.00000	4,129	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			998.00000	989	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			502.00000	501	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			448.00000	440	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,752.00000	1,752	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			172.00000	169	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,077.00000	4,081	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,048.00000	1,039	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			452.00000	451	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			178.00000	175	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,983.00000	3,987	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,023.00000	1,014	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			477.00000	476	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			475.00000	467	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,629.00000	1,629	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			456.00000	449	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,711.00000	1,711	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			175.00000	172	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,030.00000	4,034	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,243.00000	1,235	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			298.00000	297	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			515.00000	507	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,470.00000	1,470	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			201.00000	197	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,655.00000	3,659	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,213.00000	1,205	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			318.00000	317	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,309.00000	1,301	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			263.00000	263	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			561.00000	552	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,315.00000	1,315	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			208.00000	204	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,562.00000	3,566	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,344.00000	1,336	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			249.00000	248	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call			211.00000	208	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,516.00000	3,520	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,127.00000	1,119	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			382.00000	381	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			494.00000	487	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,549.00000	1,549	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			475.00000	467	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,629.00000	1,629	26.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			187.00000	184	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,842.00000	3,846	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,274.00000	1,266	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			279.00000	278	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			549.00000	541	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,353.00000	1,353	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			204.00000	201	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,609.00000	3,613	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,380.00000	1,372	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			235.00000	234	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			585.00000	577	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,240.00000	1,239	25.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,568.00000	1,560	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			173.00000	172	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			654.00000	645	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,058.00000	1,057	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			211.00000	208	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,516.00000	3,520	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,607.00000	1,600	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			162.00000	162	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,647.00000	1,639	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			151.00000	151	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			684.00000	675	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			988.00000	988	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			219.00000	215	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,423.00000	3,427	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,687.00000	1,679	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			142.00000	141	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,396.00000	5,388	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,907.00000	3,900	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	12	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,442.00000	2,435	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			47.00000	48	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			191.00000	187	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,795.00000	3,799	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			51.00000	49	33.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,655.00000	6,661	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,646.00000	5,638	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,153.00000	4,146	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		7.00000	8	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,681.00000	2,674	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		35.00000	36	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		57.00000	56	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,412.00000	6,418	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,852.00000	1,844	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		107.00000	107	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		768.00000	759	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		822.00000	821	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		733.00000	724	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		887.00000	886	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		611.00000	603	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,166.00000	1,165	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		239.00000	235	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,193.00000	3,197	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,956.00000	3,949	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		11.00000	11	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,970.00000	2,964	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		25.00000	26	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		2,024.00000	2,016	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		78.00000	78	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		231.00000	227	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,285.00000	3,289	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		164.00000	161	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,218.00000	4,223	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		4,104.00000	4,096	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		8.00000	9	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		3,117.00000	3,110	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		21.00000	22	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		2,161.00000	2,153	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		65.00000	65	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		3,166.00000	3,159	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		21.00000	22	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,207.00000	2,200	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		62.00000	62	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		4,202.00000	4,195	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		7.00000	7	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		3,215.00000	3,209	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		20.00000	21	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		2,254.00000	2,247	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		58.00000	59	21.87	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 15/03/2010 Currency Future	7.85	Call		1,417.00000	1,409	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		221.00000	221	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		0.00000	3,999	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		0.00000	11	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		0.00000	3,012	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		0.00000	24	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		0.00000	2,060	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		0.00000	72	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.16520	9.17380		23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		910.00000	900	23.55	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		886.00000	885	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		928.00000	919	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		854.00000	853	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		965.00000	956	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		792.00000	791	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		985.00000	975	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		761.00000	760	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		1,026.00000	1,016	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		702.00000	701	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		946.00000	937	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		822.00000	822	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		891.00000	882	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		917.00000	917	23.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		822.00000	813	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,048.00000	1,048	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		790.00000	781	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,116.00000	1,116	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		745.00000	737	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,221.00000	1,221	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		775.00000	766	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,151.00000	1,151	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		717.00000	709	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,293.00000	1,293	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		759.00000	751	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,186.00000	1,186	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		341.00000	338	29.11	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,068.00000	3,073	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		731.00000	722	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,257.00000	1,257	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		652.00000	645	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,478.00000	1,479	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		617.00000	610	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,593.00000	1,595	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		565.00000	558	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,791.00000	1,793	26.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.20	Call			606.00000	599	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,632.00000	1,634	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			640.00000	633	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,516.00000	1,518	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			314.00000	311	29.47	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,290.00000	3,296	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			822.00000	813	24.10	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,048.00000	1,048	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,477.00000	1,467	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			303.00000	302	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			703.00000	695	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,329.00000	1,330	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			677.00000	669	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,403.00000	1,404	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			628.00000	621	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,555.00000	1,556	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			585.00000	578	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,711.00000	1,713	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			290.00000	287	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,516.00000	3,522	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,443.00000	1,432	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			319.00000	317	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			690.00000	682	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,366.00000	1,367	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			664.00000	657	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,441.00000	1,442	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			595.00000	588	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,672.00000	1,673	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			575.00000	568	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,751.00000	1,752	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			285.00000	283	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,562.00000	3,567	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,346.00000	1,336	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			373.00000	370	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			677.00000	669	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,403.00000	1,404	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			585.00000	578	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,711.00000	1,713	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			545.00000	539	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,872.00000	1,874	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			272.00000	270	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,699.00000	3,705	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,263.00000	1,253	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			439.00000	437	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			640.00000	633	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,516.00000	1,518	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		575.00000	568	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,751.00000	1,752	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		555.00000	548	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,831.00000	1,833	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		536.00000	530	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		1,912.00000	1,914	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		518.00000	512	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		1,995.00000	1,997	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		260.00000	257	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,836.00000	3,842	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,375.00000	1,365	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		352.00000	349	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		690.00000	682	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,366.00000	1,367	25.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		277.00000	274	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,653.00000	3,659	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,657.00000	1,647	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		233.00000	232	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		806.00000	797	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,082.00000	1,082	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		664.00000	657	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,441.00000	1,442	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,694.00000	1,684	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		221.00000	219	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		703.00000	695	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,329.00000	1,330	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		309.00000	306	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,335.00000	3,341	29.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,732.00000	1,722	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		209.00000	207	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		839.00000	830	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,015.00000	1,015	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		806.00000	797	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,082.00000	1,082	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		304.00000	301	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,380.00000	3,386	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,771.00000	1,761	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		197.00000	196	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		856.00000	847	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		982.00000	982	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		5,424.00000	5,416	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,941.00000	3,933	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		17.00000	18	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,494.00000	2,486	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			70.00000	71	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,318.00000	1,307	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			394.00000	392	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			422.00000	417	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,498.00000	2,502	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			153.00000	152	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,230.00000	5,237	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			80.00000	79	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,657.00000	6,664	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,674.00000	5,665	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,186.00000	4,178	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	12	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,725.00000	2,717	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			51.00000	52	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			459.00000	453	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,285.00000	2,288	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			281.00000	278	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,607.00000	3,613	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			171.00000	169	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			4,997.00000	5,004	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			90.00000	89	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,416.00000	6,423	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,969.00000	1,960	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			145.00000	145	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			873.00000	864	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			949.00000	949	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			775.00000	766	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,151.00000	1,151	24.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			347.00000	344	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,023.00000	3,028	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,991.00000	3,982	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			17.00000	17	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			3,008.00000	3,000	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			34.00000	35	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			2,093.00000	2,084	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			119.00000	119	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			429.00000	424	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,455.00000	2,459	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			226.00000	224	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,252.00000	4,259	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			3,202.00000	3,195	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			29.00000	30	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,268.00000	2,259	21.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.00	Put		94.00000	94	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		330.00000	327	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,156.00000	3,162	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		240.00000	238	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,067.00000	4,073	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		409.00000	404	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,585.00000	2,589	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		295.00000	292	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,471.00000	3,477	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		216.00000	214	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,392.00000	4,399	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		4,235.00000	4,226	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		11.00000	11	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		3,252.00000	3,244	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		28.00000	29	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		2,313.00000	2,304	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		89.00000	89	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,512.00000	1,502	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		288.00000	287	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		396.00000	391	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,672.00000	2,676	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		210.00000	208	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,486.00000	4,493	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		4,088.00000	4,080	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		15.00000	15	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		3,104.00000	3,097	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		31.00000	32	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		2,179.00000	2,170	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		106.00000	105	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,409.00000	1,398	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		335.00000	333	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		527.00000	521	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		1,953.00000	1,955	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		377.00000	374	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		2,804.00000	2,808	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		201.00000	199	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,627.00000	4,634	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		0.00000	4,032	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		0.00000	17	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		0.00000	3,048	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		0.00000	33	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		0.00000	2,126	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		0.00000	111	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		0.00000	368	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		0.00000	2,853	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.65	Call			0.00000	266	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			0.00000	3,751	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			0.00000	196	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			0.00000	4,681	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.16730		13.08030		21.16	4,358,376.30	331	19,348.00
£ / R On 12/06/2009 Currency Future	13.10	Call			308.00000	339	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			328.00000	272	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			377.00000	419	20.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			247.00000	201	20.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			462.00000	513	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			181.00000	146	20.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			493.00000	548	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			163.00000	130	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			526.00000	584	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			146.00000	116	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			634.00000	698	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			104.00000	81	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			561.00000	621	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			131.00000	103	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			432.00000	480	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			202.00000	163	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			270.00000	295	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			389.00000	328	21.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			207.00000	224	22.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			527.00000	457	22.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			221.00000	240	22.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			491.00000	422	22.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			194.00000	209	22.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			564.00000	492	22.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			104.00000	113	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			924.00000	846	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			160.00000	171	23.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			680.00000	604	23.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			150.00000	160	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			720.00000	643	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			141.00000	150	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			761.00000	683	23.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			114.00000	124	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			884.00000	806	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			79.00000	85	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,049.00000	968	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			95.00000	103	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			965.00000	886	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			104.00000	113	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.90	Put			924.00000	846	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			87.00000	94	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,007.00000	927	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			65.00000	70	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,135.00000	1,053	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			59.00000	64	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,179.00000	1,096	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			54.00000	58	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,223.00000	1,140	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			49.00000	52	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,268.00000	1,185	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			72.00000	78	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,092.00000	1,010	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			23.00000	24	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,593.00000	1,507	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			13.00000	13	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,833.00000	1,746	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	4	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,323.00000	2,236	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	8	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,028.00000	1,941	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			10.00000	11	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,930.00000	1,843	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	9	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,979.00000	1,892	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			13.00000	13	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,833.00000	1,746	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			40.00000	42	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,359.00000	1,275	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			29.00000	30	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,498.00000	1,413	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			21.00000	22	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,640.00000	1,554	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			16.00000	17	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,736.00000	1,650	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			15.00000	15	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,784.00000	1,698	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			12.00000	12	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,881.00000	1,795	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			23.00000	24	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,593.00000	1,507	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			18.00000	19	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,688.00000	1,602	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			26.00000	27	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,546.00000	1,460	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.60	Call			26.00000	27	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,546.00000	1,460	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			32.00000	34	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,452.00000	1,367	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			44.00000	47	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,314.00000	1,230	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			36.00000	38	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,405.00000	1,321	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4.00000	4	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,274.00000	2,187	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	7	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,077.00000	1,990	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4.00000	4	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,274.00000	2,187	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	9	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,979.00000	1,892	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3.00000	3	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,373.00000	2,286	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			5.00000	6	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,175.00000	2,088	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			65.00000	70	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,135.00000	1,053	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			15.00000	15	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,784.00000	1,698	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			6.00000	6	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,126.00000	2,039	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,472.00000	2,385	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,821.00000	2,734	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,070.00000	2,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,771.00000	2,684	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,572.00000	2,485	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,621.00000	2,534	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,522.00000	2,435	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,671.00000	2,584	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,522.00000	2,435	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.70	0.00	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	16.35	Put			3,270.00000	3,183	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,920.00000	2,833	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,020.00000	2,933	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,420.00000	3,333	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,120.00000	3,033	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,320.00000	3,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,520.00000	3,433	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,620.00000	3,533	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,670.00000	3,583	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,370.00000	3,283	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,170.00000	3,083	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,720.00000	3,633	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,070.00000	3,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,970.00000	3,883	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,420.00000	4,333	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,720.00000	4,633	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,320.00000	5,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,920.00000	5,833	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,070.00000	5,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,720.00000	5,633	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,270.00000	5,183	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,170.00000	5,083	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,670.00000	5,583	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,170.00000	4,083	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,220.00000	3,133	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,721.00000	2,634	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	8	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,028.00000	1,941	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	5	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,225.00000	2,138	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	4	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,323.00000	2,236	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3.00000	3	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,423.00000	2,335	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			16.00000	17	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,736.00000	1,650	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	5	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,225.00000	2,138	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	7	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,077.00000	1,990	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,472.00000	2,385	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,721.00000	2,634	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,821.00000	2,734	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	2	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,572.00000	2,485	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,120.00000	3,033	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,821.00000	2,734	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,020.00000	2,933	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,871.00000	2,783	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,970.00000	2,883	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,320.00000	3,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,920.00000	2,833	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,220.00000	3,133	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.70	0.00	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	16.60	Put			3,520.00000	3,433	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,720.00000	3,633	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,620.00000	3,533	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,820.00000	3,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,920.00000	3,833	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,820.00000	3,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,020.00000	3,933	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,470.00000	3,383	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,570.00000	3,483	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,770.00000	3,683	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,870.00000	3,783	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,070.00000	2,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,270.00000	3,183	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,770.00000	3,683	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,270.00000	4,183	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,370.00000	4,283	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,470.00000	4,383	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,570.00000	4,483	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,370.00000	5,283	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,470.00000	5,383	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,570.00000	5,483	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,770.00000	5,683	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,870.00000	5,783	24.70	0.00	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	19.05	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,970.00000	5,883	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,770.00000	4,683	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,870.00000	4,783	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,970.00000	4,883	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,070.00000	4,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,870.00000	4,783	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,070.00000	4,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,370.00000	5,283	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,570.00000	5,483	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,420.00000	5,333	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,520.00000	5,433	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,620.00000	5,533	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,820.00000	5,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,020.00000	5,933	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,120.00000	6,033	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,770.00000	5,683	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,970.00000	5,883	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,170.00000	6,083	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,270.00000	6,183	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,370.00000	6,283	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,470.00000	6,383	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,820.00000	5,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.70	0.00	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	19.30	Put			6,220.00000	6,133	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,320.00000	6,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,320.00000	4,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,520.00000	4,433	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,620.00000	4,533	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,820.00000	4,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,920.00000	4,833	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,020.00000	4,933	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,120.00000	5,033	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,020.00000	3,933	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,120.00000	4,033	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,220.00000	4,133	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,320.00000	4,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,820.00000	4,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,570.00000	3,483	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,070.00000	3,983	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,970.00000	3,883	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,270.00000	4,183	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,470.00000	4,383	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,370.00000	3,283	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	1	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,771.00000	2,684	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			29.00000	30	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,498.00000	1,413	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			132.00000	141	24.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			802.00000	723	24.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.05	Call			79.00000	85	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,049.00000	968	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			124.00000	132	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			844.00000	764	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			40.00000	42	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,359.00000	1,275	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			182.00000	195	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			602.00000	528	22.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			124.00000	132	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			844.00000	764	24.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			114.00000	124	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			884.00000	806	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			44.00000	47	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,314.00000	1,230	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			49.00000	52	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,268.00000	1,185	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			171.00000	183	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			640.00000	566	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			150.00000	160	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			720.00000	643	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			171.00000	183	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			640.00000	566	23.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			236.00000	257	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			456.00000	390	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			207.00000	224	22.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			527.00000	457	22.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			252.00000	275	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			422.00000	358	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,180.00000	5,267	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,680.00000	3,767	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,180.00000	2,267	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			752.00000	821	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			71.00000	54	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,320.00000	5,233	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,820.00000	6,733	24.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,630.00000	5,717	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,130.00000	4,217	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,630.00000	2,717	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,149.00000	1,230	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		19.00000	13	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,880.00000	5,967	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,380.00000	4,467	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,880.00000	2,967	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,388.00000	1,472	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		7.00000	5	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		404.00000	449	20.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		223.00000	181	20.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		353.00000	391	20.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		272.00000	223	20.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		711.00000	779	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		81.00000	62	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		330.00000	364	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		300.00000	247	20.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		288.00000	316	21.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		358.00000	299	21.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		835.00000	908	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		55.00000	40	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		752.00000	821	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		71.00000	54	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		672.00000	738	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		92.00000	71	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		597.00000	659	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		117.00000	91	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		404.00000	449	20.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		223.00000	181	20.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		878.00000	952	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		47.00000	35	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		793.00000	864	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		63.00000	47	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		597.00000	659	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		117.00000	91	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		308.00000	339	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		328.00000	272	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		561.00000	621	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		131.00000	103	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		288.00000	316	21.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		358.00000	299	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.38160	13.29130		21.40	0.00	0	3,519.00
£ / R On 14/09/2009 Currency Future	13.30	Call		656.00000	692	21.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.30	Put			665.00000	611	21.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			698.00000	735	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			606.00000	553	20.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			718.00000	758	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			577.00000	526	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			786.00000	831	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			495.00000	450	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			811.00000	860	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			470.00000	429	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			836.00000	890	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			445.00000	408	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			925.00000	983	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			384.00000	351	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			865.00000	920	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			424.00000	389	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			763.00000	806	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			521.00000	474	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			617.00000	651	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			726.00000	670	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			548.00000	577	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			856.00000	795	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			564.00000	594	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			823.00000	763	21.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			532.00000	559	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			890.00000	828	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			403.00000	431	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,212.00000	1,149	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			487.00000	512	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			996.00000	930	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			460.00000	483	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,069.00000	1,001	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			474.00000	497	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,032.00000	966	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			460.00000	483	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,069.00000	1,001	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			419.00000	443	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,178.00000	1,111	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			359.00000	384	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,318.00000	1,252	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			373.00000	399	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,282.00000	1,217	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			403.00000	431	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,212.00000	1,149	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			332.00000	355	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,391.00000	1,324	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Call			307.00000	328	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,465.00000	1,397	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			294.00000	316	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,503.00000	1,434	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			345.00000	369	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,354.00000	1,288	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			220.00000	237	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,779.00000	1,705	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			177.00000	191	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,986.00000	1,909	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			113.00000	122	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,421.00000	2,340	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			142.00000	153	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,201.00000	2,121	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			155.00000	167	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,114.00000	2,036	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			170.00000	183	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,028.00000	1,951	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			220.00000	237	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,779.00000	1,705	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			271.00000	291	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,580.00000	1,509	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			240.00000	257	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,698.00000	1,626	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			177.00000	191	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,986.00000	1,909	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			194.00000	208	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,902.00000	1,827	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			211.00000	227	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,820.00000	1,745	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			185.00000	199	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,944.00000	1,868	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			202.00000	217	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,861.00000	1,786	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			230.00000	247	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,738.00000	1,665	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			211.00000	227	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,820.00000	1,745	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			148.00000	160	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,157.00000	2,078	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			162.00000	175	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,071.00000	1,993	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			250.00000	268	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,659.00000	1,587	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			142.00000	153	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.35	Put		2,201.00000	2,121	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		113.00000	122	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,421.00000	2,340	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		129.00000	140	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,288.00000	2,208	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		108.00000	116	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,466.00000	2,385	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		103.00000	111	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,511.00000	2,429	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		124.00000	133	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,332.00000	2,252	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		319.00000	342	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,428.00000	1,360	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		93.00000	101	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,602.00000	2,519	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		260.00000	279	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,619.00000	1,548	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		230.00000	247	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,738.00000	1,665	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		136.00000	146	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,244.00000	2,165	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		345.00000	369	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,354.00000	1,288	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		435.00000	456	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,144.00000	1,074	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		447.00000	469	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,106.00000	1,038	22.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		388.00000	415	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,247.00000	1,183	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		283.00000	303	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,541.00000	1,471	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		148.00000	160	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,157.00000	2,078	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		85.00000	92	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,693.00000	2,610	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		136.00000	146	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,244.00000	2,165	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		93.00000	101	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,602.00000	2,519	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		85.00000	92	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,693.00000	2,610	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		77.00000	83	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,786.00000	2,702	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		70.00000	75	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,878.00000	2,794	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Call			185.00000	199	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,944.00000	1,868	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			118.00000	127	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,377.00000	2,296	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			98.00000	106	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,557.00000	2,474	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			118.00000	127	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,377.00000	2,296	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			89.00000	96	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,648.00000	2,565	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			81.00000	87	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,739.00000	2,656	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			73.00000	79	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,832.00000	2,748	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			319.00000	342	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,428.00000	1,360	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			57.00000	62	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,066.00000	2,980	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			388.00000	415	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,247.00000	1,183	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			260.00000	279	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,619.00000	1,548	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			170.00000	183	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,028.00000	1,951	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			271.00000	291	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,580.00000	1,509	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			502.00000	527	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			960.00000	896	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			474.00000	497	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,032.00000	966	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			419.00000	443	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,178.00000	1,111	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			283.00000	303	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,541.00000	1,471	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			487.00000	512	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			996.00000	930	22.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			516.00000	543	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			925.00000	861	22.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			332.00000	355	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,391.00000	1,324	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			581.00000	613	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			790.00000	731	21.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			548.00000	577	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			856.00000	795	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			599.00000	632	21.52	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 14/09/2009 Currency Future	13.45	Put		758.00000	700	21.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call		5,191.00000	5,282	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put		0.00000	0	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call		3,693.00000	3,783	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put		1.00000	1	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call		2,232.00000	2,317	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put		41.00000	35	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call		1,020.00000	1,081	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put		329.00000	299	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call		25.00000	27	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put		3,833.00000	3,745	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call		4.00000	5	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put		5,313.00000	5,223	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call		1.00000	1	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put		6,809.00000	6,719	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call		5,641.00000	5,732	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put		0.00000	0	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,142.00000	4,232	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		0.00000	0	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,659.00000	2,746	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		17.00000	14	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,338.00000	1,408	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		196.00000	176	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		40.00000	43	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,399.00000	3,312	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		8.00000	8	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,866.00000	4,777	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		1.00000	1	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,360.00000	6,270	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call		5,891.00000	5,982	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put		0.00000	0	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call		4,391.00000	4,482	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		2,901.00000	2,990	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		10.00000	8	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,533.00000	1,608	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		142.00000	126	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		52.00000	56	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		3,160.00000	3,074	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		10.00000	11	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,619.00000	4,529	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		2.00000	2	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,110.00000	6,020	23.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		740.00000	781	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		549.00000	500	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.65	Call		988.00000	1,048	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		347.00000	316	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		677.00000	713	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		635.00000	581	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		636.00000	671	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		695.00000	640	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,087.00000	1,150	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		295.00000	268	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		956.00000	1,015	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		365.00000	333	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		895.00000	951	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		404.00000	370	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		740.00000	781	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		549.00000	500	20.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,121.00000	1,185	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		280.00000	253	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,053.00000	1,115	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		312.00000	283	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		865.00000	920	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		424.00000	389	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		836.00000	890	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		445.00000	408	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		617.00000	651	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		726.00000	670	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.58400	13.49490		21.46	0.00	0	1,451.00
£ / R On 14/12/2009 Currency Future	13.50	Call		885.00000	920	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		890.00000	836	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		925.00000	960	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		830.00000	776	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		945.00000	980	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		800.00000	746	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,007.00000	1,046	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		712.00000	662	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,029.00000	1,073	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		684.00000	639	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,052.00000	1,101	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		657.00000	617	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,135.00000	1,187	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		590.00000	553	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,107.00000	1,158	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		612.00000	574	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		847.00000	880	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		952.00000	896	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		777.00000	806	21.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,082.00000	1,022	21.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.70	Call			811.00000	842	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,016.00000	958	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			760.00000	789	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,115.00000	1,055	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			598.00000	628	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,403.00000	1,344	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			705.00000	740	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,210.00000	1,156	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			686.00000	720	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,241.00000	1,186	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			686.00000	720	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,241.00000	1,186	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			668.00000	701	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,273.00000	1,217	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			615.00000	646	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,370.00000	1,312	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			549.00000	577	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,504.00000	1,443	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			581.00000	611	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,436.00000	1,377	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			565.00000	594	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,470.00000	1,410	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			534.00000	561	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,539.00000	1,477	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			422.00000	444	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,827.00000	1,760	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			435.00000	458	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,790.00000	1,724	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			504.00000	530	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,609.00000	1,546	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			475.00000	500	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,680.00000	1,616	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			448.00000	472	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,753.00000	1,688	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			397.00000	419	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,902.00000	1,835	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			374.00000	394	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,979.00000	1,910	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			351.00000	371	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,056.00000	1,987	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			273.00000	289	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,378.00000	2,305	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			668.00000	701	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,273.00000	1,217	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			632.00000	664	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.20	Put			1,337.00000	1,280	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			744.00000	772	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,149.00000	1,088	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			504.00000	530	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,609.00000	1,546	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			650.00000	682	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,305.00000	1,248	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			518.00000	545	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,573.00000	1,511	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			489.00000	515	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,644.00000	1,581	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			461.00000	486	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,716.00000	1,652	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			362.00000	382	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,017.00000	1,948	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			760.00000	789	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,115.00000	1,055	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			725.00000	756	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,180.00000	1,122	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			650.00000	682	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,305.00000	1,248	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			518.00000	545	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,573.00000	1,511	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			409.00000	431	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,864.00000	1,797	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			489.00000	515	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,644.00000	1,581	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			385.00000	406	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,940.00000	1,872	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			744.00000	772	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,149.00000	1,088	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			565.00000	594	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,470.00000	1,410	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			422.00000	444	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,827.00000	1,760	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			829.00000	861	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			984.00000	927	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			793.00000	824	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,049.00000	990	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			581.00000	611	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,436.00000	1,377	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,195.00000	5,284	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	0	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,710.00000	3,797	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	13	20.60	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 14/12/2009 Currency Future	11.30	Call			2,323.00000	2,400	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			129.00000	116	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,223.00000	1,277	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			528.00000	493	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			240.00000	254	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,545.00000	2,470	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			85.00000	90	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,890.00000	3,806	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			27.00000	29	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,332.00000	5,245	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			8.00000	8	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,813.00000	6,724	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,645.00000	5,734	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,151.00000	4,239	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			6.00000	5	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,719.00000	2,800	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			74.00000	66	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,512.00000	1,574	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			368.00000	340	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			320.00000	338	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,175.00000	2,104	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			117.00000	125	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,472.00000	3,391	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			38.00000	41	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,894.00000	4,807	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			12.00000	12	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,367.00000	6,278	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,895.00000	5,984	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,399.00000	4,487	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			4.00000	3	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,947.00000	3,030	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			52.00000	46	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,689.00000	1,755	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			294.00000	271	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			140.00000	148	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,245.00000	3,164	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			47.00000	50	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,652.00000	4,566	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			14.00000	15	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,119.00000	6,031	22.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			966.00000	1,001	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			771.00000	717	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			925.00000	960	21.05	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	13.40	Put		830.00000	776	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,164.00000	1,217	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		569.00000	533	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		847.00000	880	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		952.00000	896	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,347.00000	1,405	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		452.00000	421	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,284.00000	1,340	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		489.00000	456	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,164.00000	1,217	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		569.00000	533	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,253.00000	1,309	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		508.00000	475	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,193.00000	1,247	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		548.00000	513	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,079.00000	1,129	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		634.00000	595	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		987.00000	1,023	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		742.00000	689	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		905.00000	940	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		860.00000	806	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		866.00000	900	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		921.00000	866	21.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.58270	13.49360		21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,040.00000	1,077	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,046.00000	994	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		0.00000	4,138	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		0.00000	55	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		0.00000	3,172	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		0.00000	89	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		0.00000	2,299	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		0.00000	217	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		0.00000	1,572	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		0.00000	490	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	751	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		0.00000	1,668	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		0.00000	544	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		0.00000	2,461	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	404	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		0.00000	3,321	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		0.00000	301	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		0.00000	4,219	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.97630	13.88750		21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,237.00000	1,274	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,250.00000	1,197	21.39	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 14/06/2010 Currency Future	13.75	Call			1,293.00000	1,331	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,155.00000	1,105	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,393.00000	1,435	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,006.00000	959	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,414.00000	1,457	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			977.00000	931	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,503.00000	1,548	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			865.00000	822	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,458.00000	1,502	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			920.00000	876	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,274.00000	1,312	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,186.00000	1,135	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,237.00000	1,274	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,250.00000	1,197	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,165.00000	1,200	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,378.00000	1,323	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,200.00000	1,236	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,313.00000	1,260	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,148.00000	1,182	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,410.00000	1,355	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,006.00000	1,035	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,719.00000	1,659	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,082.00000	1,114	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,545.00000	1,487	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,436.00000	1,479	20.61	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			948.00000	903	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			476.00000	488	26.22	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,088.00000	4,012	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,219.00000	1,255	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,281.00000	1,229	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,012.00000	2,077	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			475.00000	450	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,702.00000	1,757	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			665.00000	631	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,255.00000	1,292	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,218.00000	1,166	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			817.00000	838	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,279.00000	2,212	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			634.00000	649	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,096.00000	3,022	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			494.00000	506	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,956.00000	3,880	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			387.00000	397	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,849.00000	4,770	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,045.00000	2,110	19.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Put			458.00000	434	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,731.00000	1,787	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			644.00000	611	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,480.00000	1,525	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			893.00000	849	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,098.00000	1,130	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,511.00000	1,454	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			828.00000	850	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,240.00000	2,173	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			641.00000	657	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,054.00000	2,980	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			500.00000	513	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,912.00000	3,836	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			391.00000	401	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,804.00000	4,725	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,301.00000	5,389	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			13.00000	13	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,871.00000	3,958	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			84.00000	82	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,558.00000	2,634	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			271.00000	257	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,573.00000	1,621	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			786.00000	745	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			674.00000	690	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,886.00000	2,813	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			464.00000	476	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,177.00000	4,100	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			301.00000	311	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,514.00000	5,434	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			179.00000	185	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,892.00000	6,808	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,744.00000	5,832	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	6	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,291.00000	4,378	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			54.00000	52	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,928.00000	3,007	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			190.00000	181	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,822.00000	1,880	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			584.00000	554	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			755.00000	774	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,517.00000	2,447	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			518.00000	531	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,781.00000	3,705	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			351.00000	362	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,114.00000	5,036	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Call			210.00000	216	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,472.00000	6,390	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,992.00000	6,080	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	4	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,527.00000	4,615	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			40.00000	39	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,142.00000	3,224	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			154.00000	147	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,980.00000	2,043	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			492.00000	467	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			806.00000	827	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,318.00000	2,251	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			551.00000	565	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,564.00000	3,489	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			382.00000	392	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,895.00000	4,816	27.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			229.00000	236	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,241.00000	6,160	27.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,432.00000	4,520	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			45.00000	44	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,502.00000	3,587	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			115.00000	111	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,638.00000	2,715	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			251.00000	239	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,915.00000	1,977	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			528.00000	500	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,036.00000	1,066	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,648.00000	1,589	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			785.00000	805	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,397.00000	2,329	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			610.00000	625	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,223.00000	3,149	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,594.00000	3,679	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			106.00000	103	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,720.00000	2,797	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			232.00000	221	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,066.00000	1,097	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,579.00000	1,521	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			626.00000	641	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,139.00000	3,064	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			488.00000	501	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,001.00000	3,924	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,575.00000	4,662	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			37.00000	36	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,640.00000	3,725	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.35	Put			102.00000	99	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,761.00000	2,839	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			223.00000	212	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			470.00000	482	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,132.00000	4,056	26.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			964.00000	991	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,827.00000	1,765	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			735.00000	754	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,598.00000	2,528	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			572.00000	586	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,435.00000	3,360	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			447.00000	459	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,310.00000	4,232	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			899.00000	923	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,011.00000	1,947	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			690.00000	707	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,803.00000	2,731	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			538.00000	551	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,650.00000	3,575	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			420.00000	431	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,533.00000	4,455	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,198.00000	4,285	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			60.00000	58	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,276.00000	3,359	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			138.00000	133	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,440.00000	2,514	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			302.00000	288	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,761.00000	1,818	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			624.00000	592	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			839.00000	861	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,202.00000	2,135	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			649.00000	665	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,012.00000	2,938	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			506.00000	519	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,868.00000	3,792	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			396.00000	406	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,758.00000	4,680	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			0.00000	4,145	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			0.00000	69	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			0.00000	2,397	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			0.00000	321	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			0.00000	1,727	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			0.00000	651	19.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future				11.73250	11.73160		20.16	175,987.50	15	23,903.00

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		260.00000	253	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		279.00000	270	20.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		304.00000	298	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		222.00000	215	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		329.00000	324	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		197.00000	191	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		356.00000	351	19.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		174.00000	169	19.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		485.00000	483	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		103.00000	100	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		521.00000	520	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		90.00000	87	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		599.00000	597	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		67.00000	65	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		450.00000	448	19.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		118.00000	115	19.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		416.00000	414	19.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		135.00000	131	19.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		241.00000	233	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		309.00000	301	20.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		223.00000	215	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		342.00000	333	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		223.00000	215	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		342.00000	333	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		192.00000	184	21.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		411.00000	401	21.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		118.00000	110	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		636.00000	627	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		155.00000	146	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		523.00000	513	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		155.00000	146	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		523.00000	513	22.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		106.00000	98	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		674.00000	666	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		130.00000	122	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		599.00000	590	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		95.00000	88	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		714.00000	706	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		86.00000	79	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		754.00000	746	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		77.00000	70	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		795.00000	788	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		54.00000	49	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		923.00000	916	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		33.00000	29	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.80	Put		1,101.00000	1,096	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		19.00000	17	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,288.00000	1,284	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		22.00000	19	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,241.00000	1,237	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		8.00000	7	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,577.00000	1,574	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		7.00000	6	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,625.00000	1,623	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		10.00000	8	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,528.00000	1,525	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		11.00000	9	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,479.00000	1,477	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		13.00000	11	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,431.00000	1,428	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		13.00000	11	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,431.00000	1,428	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		17.00000	14	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,335.00000	1,332	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		4.00000	3	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,773.00000	1,771	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		3.00000	2	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,921.00000	1,920	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		2.00000	2	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,971.00000	1,969	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		6.00000	5	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,674.00000	1,672	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		7.00000	6	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,625.00000	1,623	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		17.00000	14	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,335.00000	1,332	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		29.00000	25	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,147.00000	1,143	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		15.00000	12	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,383.00000	1,380	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		25.00000	22	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,194.00000	1,190	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		5.00000	4	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,724.00000	1,722	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		3.00000	2	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,921.00000	1,920	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		2.00000	2	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,971.00000	1,969	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		2.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		2,070.00000	2,069	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,170.00000	2,168	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			3.00000	2	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,872.00000	1,870	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			8.00000	7	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,577.00000	1,574	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			4.00000	3	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,822.00000	1,820	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,219.00000	2,218	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,269.00000	2,268	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,369.00000	2,368	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,918.00000	2,918	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,968.00000	2,968	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,619.00000	2,618	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,419.00000	2,418	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,120.00000	2,119	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			3.00000	2	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,872.00000	1,870	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			4.00000	3	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,822.00000	1,820	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			2.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,070.00000	2,069	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			6.00000	5	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,674.00000	1,672	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,369.00000	2,368	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,769.00000	2,768	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,168.00000	3,168	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,468.00000	3,468	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,569.00000	2,568	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,469.00000	2,468	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			25.00000	22	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.90	Put			1,194.00000	1,190	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			38.00000	33	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,056.00000	1,051	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			106.00000	98	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			674.00000	666	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			95.00000	88	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			714.00000	706	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			61.00000	55	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			879.00000	873	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			68.00000	62	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			837.00000	830	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			48.00000	43	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			966.00000	960	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			166.00000	157	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			484.00000	475	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			144.00000	135	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			562.00000	553	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			281.00000	275	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			250.00000	242	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			207.00000	199	21.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			375.00000	366	21.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			179.00000	170	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			447.00000	437	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			61.00000	55	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			879.00000	873	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			43.00000	38	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,011.00000	1,005	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			166.00000	157	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			484.00000	475	21.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			144.00000	135	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			562.00000	553	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			304.00000	298	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			222.00000	215	19.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			48.00000	43	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			966.00000	960	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			29.00000	25	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,147.00000	1,143	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			54.00000	49	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			923.00000	916	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			86.00000	79	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			754.00000	746	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			33.00000	29	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,101.00000	1,096	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			2.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,020.00000	2,019	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.90	Call			1.00000	1	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,170.00000	2,168	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,519.00000	2,518	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,719.00000	2,718	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,819.00000	2,818	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,018.00000	3,018	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,118.00000	3,118	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,218.00000	3,218	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,318.00000	3,318	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,669.00000	2,668	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,868.00000	2,868	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,569.00000	2,568	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,669.00000	2,668	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,868.00000	2,868	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,068.00000	3,068	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,268.00000	3,268	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,368.00000	3,368	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,568.00000	3,568	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,668.00000	3,668	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,768.00000	3,768	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,868.00000	3,868	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,068.00000	3,068	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,168.00000	3,168	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.30	Put			3,568.00000	3,568	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,319.00000	2,318	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			15.00000	12	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,383.00000	1,380	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,319.00000	2,318	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,419.00000	2,418	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,469.00000	2,468	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,482.00000	5,483	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,982.00000	3,983	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,482.00000	2,483	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			995.00000	995	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			14.00000	13	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,518.00000	3,518	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,018.00000	5,018	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,518.00000	6,518	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,832.00000	5,833	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,332.00000	4,333	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,832.00000	2,833	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,334.00000	1,335	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			3.00000	2	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,668.00000	4,668	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,168.00000	6,168	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,932.00000	5,932	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,432.00000	4,432	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,932.00000	2,933	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,433.00000	1,434	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			2.00000	1	19.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,568.00000	4,568	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,068.00000	6,068	22.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		385.00000	382	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		153.00000	149	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		329.00000	324	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		197.00000	191	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		723.00000	722	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		42.00000	40	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		639.00000	638	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		58.00000	56	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		559.00000	558	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		78.00000	76	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		767.00000	766	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		35.00000	34	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		681.00000	680	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		49.00000	47	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		856.00000	856	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		24.00000	23	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		681.00000	680	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		49.00000	47	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		639.00000	638	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		58.00000	56	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		485.00000	483	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		103.00000	100	19.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.91960	11.91710		20.60	0.00	0	4,614.00
€ / R On 14/09/2009 Currency Future	11.90	Call		579.00000	575	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		562.00000	556	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		599.00000	595	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		531.00000	525	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		619.00000	615	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		502.00000	496	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		662.00000	659	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		445.00000	439	19.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		762.00000	761	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		345.00000	341	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		856.00000	854	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		289.00000	285	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		735.00000	734	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		368.00000	364	19.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		686.00000	683	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		418.00000	413	19.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		540.00000	537	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		623.00000	617	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.95	Call			559.00000	556	20.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			592.00000	586	20.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			522.00000	519	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			655.00000	649	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			505.00000	501	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			688.00000	681	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			406.00000	402	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			889.00000	882	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			443.00000	439	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			826.00000	819	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			458.00000	453	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			791.00000	784	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			389.00000	385	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			922.00000	915	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			372.00000	368	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			955.00000	948	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			340.00000	336	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,023.00000	1,016	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			325.00000	321	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,058.00000	1,051	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			283.00000	279	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,166.00000	1,159	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			234.00000	230	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,316.00000	1,310	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			191.00000	188	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,474.00000	1,468	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			201.00000	198	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,434.00000	1,428	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			201.00000	198	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,434.00000	1,428	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			140.00000	137	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,723.00000	1,718	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			133.00000	130	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,766.00000	1,760	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			148.00000	145	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,681.00000	1,675	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			156.00000	153	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,639.00000	1,633	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			164.00000	161	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,597.00000	1,591	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			164.00000	161	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,597.00000	1,591	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			182.00000	178	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,515.00000	1,509	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			113.00000	110	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.70	Put			1,896.00000	1,891	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			96.00000	93	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,029.00000	2,024	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			91.00000	88	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,074.00000	2,069	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			126.00000	123	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,809.00000	1,803	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			173.00000	169	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,556.00000	1,550	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			173.00000	169	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,556.00000	1,550	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			156.00000	153	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,639.00000	1,633	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			222.00000	219	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,355.00000	1,349	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			107.00000	104	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,940.00000	1,935	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			120.00000	117	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,852.00000	1,847	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			91.00000	88	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,074.00000	2,069	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			86.00000	83	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,119.00000	2,114	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			81.00000	79	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,164.00000	2,159	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			72.00000	70	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,255.00000	2,250	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			101.00000	99	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,984.00000	1,979	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			212.00000	208	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,395.00000	1,388	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			64.00000	62	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,347.00000	2,343	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			29.00000	28	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,962.00000	2,958	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			101.00000	99	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,984.00000	1,979	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			72.00000	70	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,255.00000	2,250	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			57.00000	55	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,440.00000	2,436	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			51.00000	49	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,534.00000	2,529	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			45.00000	43	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,628.00000	2,624	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.60	Call			40.00000	38	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,723.00000	2,719	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			126.00000	123	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,809.00000	1,803	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			57.00000	55	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,440.00000	2,436	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			51.00000	49	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,534.00000	2,529	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			311.00000	306	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,093.00000	1,087	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			283.00000	279	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,166.00000	1,159	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			257.00000	253	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,240.00000	1,234	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			133.00000	130	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,766.00000	1,760	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			76.00000	74	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,209.00000	2,205	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			68.00000	66	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,301.00000	2,296	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			61.00000	59	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,394.00000	2,389	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			212.00000	208	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,395.00000	1,388	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			257.00000	253	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,240.00000	1,234	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			270.00000	266	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,203.00000	1,196	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			245.00000	241	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,278.00000	1,272	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			96.00000	93	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,029.00000	2,024	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			222.00000	219	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,355.00000	1,349	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			120.00000	117	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,852.00000	1,847	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			296.00000	292	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,129.00000	1,123	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			340.00000	336	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,023.00000	1,016	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			424.00000	420	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			857.00000	850	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			356.00000	352	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			989.00000	982	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			489.00000	485	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Put			722.00000	715	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			424.00000	420	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			857.00000	850	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			270.00000	266	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,203.00000	1,196	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			505.00000	501	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			688.00000	681	21.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			473.00000	469	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			756.00000	749	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			489.00000	485	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			722.00000	715	21.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			325.00000	321	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,058.00000	1,051	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,517.00000	5,520	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			4,017.00000	4,020	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,525.00000	2,527	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			8.00000	7	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,175.00000	1,174	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			158.00000	155	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			14.00000	13	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,497.00000	3,494	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			2.00000	2	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			4,985.00000	4,982	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,483.00000	6,481	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,817.00000	5,820	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,317.00000	4,320	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,820.00000	2,823	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	3	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,416.00000	1,416	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			99.00000	96	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			21.00000	20	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,204.00000	3,201	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			3.00000	2	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,686.00000	4,683	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,183.00000	6,181	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,967.00000	5,970	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,467.00000	4,470	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.42	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 14/09/2009 Currency Future	8.95	Call		2,969.00000	2,972	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,543.00000	1,544	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		76.00000	74	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		26.00000	24	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,059.00000	3,055	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		3.00000	3	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,536.00000	4,533	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,033.00000	6,031	21.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		710.00000	707	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		393.00000	388	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		922.00000	921	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		255.00000	251	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		792.00000	791	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		325.00000	322	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		640.00000	637	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		473.00000	467	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		1,026.00000	1,025	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		209.00000	206	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		956.00000	955	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		239.00000	235	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		888.00000	887	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		271.00000	268	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		824.00000	822	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		307.00000	303	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		824.00000	822	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		307.00000	303	19.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		579.00000	575	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		562.00000	556	20.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		710.00000	707	19.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		393.00000	388	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.09800	12.09390		21.06	20,929,540.00	1,730	2,145.00
€ / R On 14/12/2009 Currency Future	12.10	Call		771.00000	775	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		777.00000	777	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		811.00000	815	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		718.00000	717	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		832.00000	837	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		688.00000	689	20.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		854.00000	858	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		660.00000	660	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		945.00000	951	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		552.00000	553	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		970.00000	976	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		526.00000	528	20.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			1,020.00000	1,027	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			477.00000	479	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			898.00000	903	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			605.00000	605	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			753.00000	756	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			809.00000	808	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			735.00000	738	21.31	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			841.00000	840	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			718.00000	720	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			874.00000	872	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			624.00000	625	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,080.00000	1,077	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			653.00000	655	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,009.00000	1,007	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			669.00000	671	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			975.00000	973	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			596.00000	597	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,152.00000	1,149	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			582.00000	583	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,188.00000	1,185	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			261.00000	261	26.71	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,768.00000	2,763	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			569.00000	570	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,225.00000	1,222	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			557.00000	558	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,263.00000	1,260	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			510.00000	510	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,416.00000	1,412	23.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			467.00000	467	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,574.00000	1,569	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			429.00000	429	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,735.00000	1,731	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			448.00000	448	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,654.00000	1,650	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			438.00000	438	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,694.00000	1,690	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			438.00000	438	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,694.00000	1,690	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			387.00000	387	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,943.00000	1,939	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			379.00000	379	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			1,985.00000	1,981	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			395.00000	395	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,901.00000	1,897	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			403.00000	403	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Put		1,859.00000	1,855	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		412.00000	411	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,818.00000	1,813	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		403.00000	403	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,859.00000	1,855	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		420.00000	420	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,776.00000	1,772	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		357.00000	357	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,113.00000	2,109	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		457.00000	457	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,614.00000	1,609	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		235.00000	235	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,992.00000	2,987	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		372.00000	372	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,028.00000	2,024	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		344.00000	344	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,200.00000	2,196	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		331.00000	331	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,287.00000	2,283	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		318.00000	317	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,374.00000	2,369	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		304.00000	304	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,460.00000	2,456	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		448.00000	448	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,654.00000	1,650	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		429.00000	429	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,735.00000	1,731	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		364.00000	364	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,071.00000	2,066	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		350.00000	350	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,157.00000	2,152	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		337.00000	337	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,243.00000	2,239	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		499.00000	499	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,455.00000	1,451	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		478.00000	478	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,534.00000	1,530	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		387.00000	387	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,943.00000	1,939	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		478.00000	478	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,534.00000	1,530	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		357.00000	357	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,113.00000	2,109	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		488.00000	488	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,494.00000	1,490	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.80	Call			364.00000	364	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,071.00000	2,066	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			350.00000	350	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,157.00000	2,152	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			325.00000	325	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,331.00000	2,327	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			331.00000	331	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,287.00000	2,283	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			521.00000	521	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,377.00000	1,373	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			533.00000	533	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,339.00000	1,335	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			488.00000	488	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,494.00000	1,490	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			395.00000	395	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,901.00000	1,897	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			533.00000	533	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,339.00000	1,335	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			544.00000	545	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,301.00000	1,297	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			499.00000	499	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,455.00000	1,451	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			638.00000	640	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,044.00000	1,042	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			609.00000	611	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,115.00000	1,113	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			684.00000	687	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			941.00000	939	21.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			596.00000	597	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,152.00000	1,149	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			701.00000	703	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			907.00000	905	21.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			669.00000	671	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			975.00000	973	21.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			609.00000	611	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,115.00000	1,113	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,603.00000	1,610	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			159.00000	162	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,249.00000	1,257	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			305.00000	309	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			256.00000	256	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,812.00000	2,808	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,762.00000	1,768	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			118.00000	120	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,383.00000	1,390	18.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.95	Put		239.00000	242	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		1,074.00000	1,080	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		430.00000	432	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		245.00000	245	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		2,902.00000	2,897	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,587.00000	2,593	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		43.00000	45	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,314.00000	1,322	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		270.00000	274	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		175.00000	175	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,631.00000	3,627	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		80.00000	80	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,036.00000	5,032	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		32.00000	32	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,489.00000	6,484	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,879.00000	2,884	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		35.00000	36	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,527.00000	1,535	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		184.00000	187	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		199.00000	199	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,355.00000	3,351	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		96.00000	95	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,752.00000	4,747	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		39.00000	39	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,195.00000	6,191	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		735.00000	738	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		841.00000	840	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		3,025.00000	3,031	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		31.00000	33	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,642.00000	1,649	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		148.00000	151	18.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		213.00000	212	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,219.00000	3,214	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		105.00000	104	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,611.00000	4,606	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		43.00000	43	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,049.00000	6,045	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		922.00000	927	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		578.00000	579	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		876.00000	881	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		632.00000	633	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		791.00000	795	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		747.00000	747	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		4,301.00000	4,306	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		8.00000	8	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.80	Call			3,318.00000	3,323	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			24.00000	25	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,346.00000	2,351	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			52.00000	53	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,490.00000	1,498	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			196.00000	200	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			240.00000	240	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			2,947.00000	2,942	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			158.00000	157	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,864.00000	3,859	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,400.00000	4,405	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			6.00000	7	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,416.00000	3,421	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			22.00000	23	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,442.00000	2,448	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			48.00000	50	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,565.00000	1,572	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			171.00000	174	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			251.00000	250	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,857.00000	2,852	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			164.00000	164	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,770.00000	3,766	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,449.00000	4,454	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	6	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,465.00000	3,470	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			21.00000	22	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,490.00000	2,496	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			46.00000	48	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			168.00000	167	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,724.00000	3,719	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			4,203.00000	4,208	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			9.00000	10	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			3,220.00000	3,226	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			26.00000	28	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,250.00000	2,255	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			56.00000	57	18.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,418.00000	1,426	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			224.00000	228	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			231.00000	230	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,037.00000	3,032	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			151.00000	151	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			3,957.00000	3,953	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			4,105.00000	4,110	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			11.00000	12	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			3,122.00000	3,128	22.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.00	Put			29.00000	30	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			2,154.00000	2,160	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			60.00000	62	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,348.00000	1,356	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			254.00000	258	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			221.00000	221	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,128.00000	3,123	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			145.00000	145	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,051.00000	4,047	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			0.00000	4,012	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	14	25.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	2,064	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			0.00000	66	17.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	1,288	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			0.00000	290	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	139	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			0.00000	4,141	28.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.27870		12.27610		21.31	405,197.10	33	33.00
€ / R On 15/03/2010 Currency Future	12.25	Call			0.00000	964	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			0.00000	936	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			1,018.00000	1,023	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			842.00000	845	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			0.00000	4,056	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			0.00000	27	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			0.00000	3,075	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			0.00000	46	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			0.00000	2,173	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			0.00000	145	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			0.00000	1,441	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			0.00000	413	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			0.00000	664	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			0.00000	1,635	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			0.00000	479	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			0.00000	2,450	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			0.00000	347	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			0.00000	3,318	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	252	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			0.00000	4,223	28.15	0.00	0	0.00
AL13 On 06/08/2009 Index Future			247.33200		247.41800		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			293.44000		294.06200		0.00	0.00	0	551.00
ALBI On 05/11/2009 Index Future			299.02100		299.65300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 06/08/2009 Index Future			125.62200		125.74300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.00900		128.13200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			295.26300		295.86600		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi			300.80900		301.42100		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			356.69600		356.69600		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			363.58900		363.58900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.75700		7.77300		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.84800		8.83300		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.49100		8.49500		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.88300		8.86900		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.94500		8.95300		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.01900		9.03700		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.98400		8.99700		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.02800		7.01700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.87200		6.90100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.64800		7.65500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.59600		8.58500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.82900		8.84400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22400		9.22400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.49500		8.51500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			8.01500		8.06400		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.51200		8.55100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.10600		8.15600		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.86100		7.92400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.26800		8.32100		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod			8.02100		8.09100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			283.38300		284.11100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			288.76700		289.50700		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.91400		5.87200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,000.00000	3,956	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,249.00000	4,205	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			1,262.00000	1,262	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			41.00000	41	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.27600		8.24500		10.10	0.00	0	9,773.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,054.00000	5,908	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			736.00000	758	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.32000		8.28700		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,757.00000	1,693	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,967.00000	6,075	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.37600		8.34100		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,964.00000	2,886	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,977.00000	6,074	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.76500		8.71400		22.00	467.19	4	12,602.00
R186 On 06/08/2009 Bond Future	9.00	Call			6,442.00000	6,110	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,660.00000	3,831	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			999.00000	902	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,026.00000	14,432	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.79100		8.73800		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,074.00000	6,781	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,956.00000	7,181	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,129.00000	2,956	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,457.00000	13,802	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			8,350.00000	8,029	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,822.00000	6,020	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,437.00000	2,292	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,594.00000	15,967	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.82100		8.76700		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			6,709.00000	6,461	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,890.00000	12,164	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.39000		8.36900		10.17	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/08/2009 Bond Future	9.25	Call			4,401.00000	4,322	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			705.00000	716	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.42200		8.40000		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,263.00000	1,229	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,061.00000	5,118	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.46300		8.44000		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,849.00000	1,813	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,651.00000	5,705	9.63	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.68600		8.65500		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,732.00000	4,596	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,443.00000	1,482	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.72400		8.69200		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,384.00000	1,331	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,251.00000	8,374	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.77000		8.73600		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			3,571.00000	3,484	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,507.00000	6,603	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.69700		8.66600		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			5,099.00000	4,952	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,594.00000	1,637	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.73000		8.69800		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,508.00000	1,450	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,100.00000	9,234	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.76800		8.73500		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			3,931.00000	3,838	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,160.00000	7,261	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.38300		8.36200		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,684.00000	3,618	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			579.00000	588	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			232.00000	219	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,242.00000	5,303	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.41600		8.39400		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,044.00000	1,016	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,143.00000	4,190	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.46200		8.43800		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,506.00000	1,475	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,590.00000	4,637	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.83100		8.80000		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,700.00000	4,556	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,938.00000	1,988	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/11/2009 Bond Future			8.86400	8.83200		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		1,417.00000	1,361	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,142.00000	10,284	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.90300	8.87000		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		3,926.00000	3,832	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		7,786.00000	7,892	18.07	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.94400	8.90200		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		4,430.00000	4,245	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		2,239.00000	2,323	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.01800	8.97600		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		1,622.00000	1,544	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,824.00000	10,010	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.12400	9.08300		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		4,149.00000	4,031	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		7,843.00000	7,977	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.28100	8.24100		27.15	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call		3,226.00000	3,047	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		5,407.00000	5,581	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		6,671.00000	6,409	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		2,367.00000	2,458	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.29100	8.24900		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		2,527.00000	2,405	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,204.00000	12,450	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		13,435.00000	13,124	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		1,810.00000	1,867	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		1,925.00000	1,823	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		14,318.00000	14,586	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.30300	8.26100		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		4,851.00000	4,690	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		12,027.00000	12,234	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		15,930.00000	15,628	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		2,763.00000	2,829	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			291.45400	292.05000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			296.99200	297.59700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.52030	6.50870		19.52	5,868,270.00	900	9,769.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		149.00000	151	19.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		141.00000	130	19.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		173.00000	176	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		115.00000	106	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		232.00000	237	18.97	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	6.35	Put		73.00000	66	18.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		200.00000	204	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		91.00000	84	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		303.00000	310	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		44.00000	40	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		343.00000	350	18.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		34.00000	30	18.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		386.00000	396	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		27.00000	26	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		200.00000	204	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		91.00000	84	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		173.00000	176	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		115.00000	106	19.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		98.00000	97	21.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		239.00000	227	21.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		98.00000	97	21.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		239.00000	227	21.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		130.00000	130	20.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		171.00000	160	20.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		130.00000	130	20.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		171.00000	160	20.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		112.00000	112	20.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		204.00000	192	20.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		86.00000	85	21.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		277.00000	264	21.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		75.00000	74	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		316.00000	304	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		66.00000	65	22.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		357.00000	344	22.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		66.00000	65	22.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		357.00000	344	22.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		51.00000	50	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		442.00000	429	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		58.00000	57	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		399.00000	386	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		86.00000	85	21.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		277.00000	264	21.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		42.00000	41	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		483.00000	470	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		42.00000	41	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		483.00000	470	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		51.00000	50	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		442.00000	429	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		58.00000	57	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		399.00000	386	23.55	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	7.05	Call			28.00000	27	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			570.00000	557	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			35.00000	33	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			526.00000	513	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			23.00000	22	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			614.00000	602	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			19.00000	17	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			660.00000	647	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			28.00000	27	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			570.00000	557	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			19.00000	17	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			660.00000	647	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			1.00000	1	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,292.00000	1,280	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,392.00000	1,380	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			2.00000	2	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,093.00000	1,081	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			6.00000	5	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			897.00000	885	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			12.00000	11	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			753.00000	741	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			15.00000	14	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			706.00000	694	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			266.00000	272	18.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			57.00000	52	18.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			15.00000	14	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			706.00000	694	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			9.00000	9	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			801.00000	788	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			6.00000	5	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			897.00000	885	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			3.00000	3	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			995.00000	983	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			7.00000	7	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			849.00000	836	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			4.00000	4	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			946.00000	934	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			520.00000	532	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			11.00000	12	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			430.00000	443	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			22.00000	22	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			343.00000	350	18.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			34.00000	30	18.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			266.00000	272	18.97	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	6.30	Put		57.00000	52	18.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		475.00000	487	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		16.00000	16	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		386.00000	396	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		27.00000	26	19.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		3.00000	2	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,044.00000	1,032	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		2.00000	1	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,143.00000	1,131	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		9.00000	9	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		801.00000	788	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,192.00000	1,181	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	1	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,192.00000	1,181	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		1.00000	1	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,292.00000	1,280	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,392.00000	1,380	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,491.00000	1,480	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,591.00000	1,580	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,691.00000	1,680	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,791.00000	1,780	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,691.00000	1,680	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		3.00000	2	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,044.00000	1,032	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,859.00000	5,870	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,359.00000	4,370	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,859.00000	2,870	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,359.00000	1,370	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,641.00000	1,630	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,141.00000	3,130	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,641.00000	4,630	24.13	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	12.65	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,141.00000	6,130	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		6,009.00000	6,020	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,509.00000	4,520	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		3,009.00000	3,020	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,509.00000	1,520	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,991.00000	2,980	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,491.00000	4,480	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,991.00000	5,980	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,109.00000	6,120	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,609.00000	4,620	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,109.00000	3,120	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,609.00000	1,620	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,891.00000	2,880	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,391.00000	4,380	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,891.00000	5,880	24.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		760.00000	772	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		2.00000	2	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		662.00000	674	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		4.00000	4	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		567.00000	579	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		8.00000	9	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		475.00000	487	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		16.00000	16	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		711.00000	723	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		3.00000	3	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		614.00000	626	20.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		6.00000	6	20.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.58440	6.57220		19.94	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		312.00000	315	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		289.00000	281	19.65	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	6.50	Call		332.00000	336	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		260.00000	252	19.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		379.00000	384	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		207.00000	200	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		354.00000	359	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		232.00000	225	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		405.00000	412	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		183.00000	178	18.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		465.00000	473	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		143.00000	139	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		498.00000	506	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		126.00000	122	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		241.00000	244	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		419.00000	409	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		257.00000	259	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		384.00000	375	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		292.00000	295	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		320.00000	311	19.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		273.00000	277	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		351.00000	342	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		257.00000	259	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		384.00000	375	20.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		227.00000	229	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		455.00000	444	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		227.00000	229	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		455.00000	444	21.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		201.00000	203	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		529.00000	518	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		175.00000	180	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		603.00000	596	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		201.00000	203	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		529.00000	518	21.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		213.00000	215	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		491.00000	481	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		273.00000	277	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		351.00000	342	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		190.00000	191	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		568.00000	557	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		161.00000	166	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		639.00000	632	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		190.00000	191	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		568.00000	557	22.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		161.00000	166	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		639.00000	632	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		135.00000	140	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Put			713.00000	706	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			148.00000	153	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			675.00000	668	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			148.00000	153	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			675.00000	668	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			124.00000	129	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			752.00000	744	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			104.00000	108	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			831.00000	823	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			354.00000	359	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			232.00000	225	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			312.00000	315	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			289.00000	281	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			135.00000	140	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			713.00000	706	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			114.00000	118	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			791.00000	783	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			104.00000	108	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			831.00000	823	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			86.00000	90	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			914.00000	905	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			124.00000	129	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			752.00000	744	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			86.00000	90	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			914.00000	905	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			71.00000	74	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			999.00000	990	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			95.00000	98	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			872.00000	864	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			78.00000	82	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			956.00000	947	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			65.00000	68	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,042.00000	1,033	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			434.00000	441	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			162.00000	157	18.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			379.00000	384	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			207.00000	200	18.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			498.00000	506	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			126.00000	122	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,822.00000	5,834	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,322.00000	4,334	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,822.00000	2,834	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,326.00000	1,338	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	4	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		15.00000	16	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,692.00000	1,681	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,178.00000	3,166	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,678.00000	4,666	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,178.00000	6,166	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,022.00000	6,034	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,522.00000	4,534	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,022.00000	3,034	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,524.00000	1,536	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		23.00000	24	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,501.00000	1,490	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,978.00000	2,966	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,478.00000	4,466	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,978.00000	5,966	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,072.00000	6,084	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,572.00000	4,584	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,072.00000	3,084	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,573.00000	1,585	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		25.00000	27	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,453.00000	1,443	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,928.00000	2,916	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,428.00000	4,416	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,928.00000	5,916	22.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		607.00000	616	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		85.00000	82	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		533.00000	542	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.15	Put		111.00000	107	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		812.00000	822	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		39.00000	38	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		727.00000	737	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		55.00000	53	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		646.00000	655	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		74.00000	71	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		569.00000	578	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		97.00000	94	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		769.00000	779	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		47.00000	45	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		686.00000	696	18.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		64.00000	61	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.64650	6.63530		20.00	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		400.00000	403	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		415.00000	407	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		419.00000	422	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		384.00000	376	19.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		439.00000	442	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		354.00000	346	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		481.00000	485	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		296.00000	289	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		460.00000	463	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		324.00000	317	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		505.00000	510	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		270.00000	263	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		558.00000	563	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		223.00000	217	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		558.00000	563	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		223.00000	217	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		587.00000	593	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		201.00000	196	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		439.00000	442	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		354.00000	346	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		319.00000	320	21.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		583.00000	574	21.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		364.00000	367	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		479.00000	470	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		400.00000	403	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		415.00000	407	20.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		382.00000	385	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		446.00000	438	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		348.00000	350	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		513.00000	504	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		348.00000	350	20.66	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	6.80	Put		513.00000	504	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		333.00000	335	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		548.00000	538	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		319.00000	320	21.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		583.00000	574	21.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		292.00000	294	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		657.00000	647	21.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		264.00000	265	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		729.00000	719	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		234.00000	235	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		799.00000	789	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		207.00000	208	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		872.00000	861	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		505.00000	510	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		270.00000	263	18.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		530.00000	535	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		245.00000	239	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		305.00000	307	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		620.00000	610	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		280.00000	281	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		695.00000	685	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		249.00000	250	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		763.00000	753	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		481.00000	485	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		296.00000	289	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		305.00000	307	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		620.00000	610	21.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		249.00000	250	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		763.00000	753	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		220.00000	221	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		835.00000	825	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		280.00000	281	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		695.00000	685	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,785.00000	5,797	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,285.00000	4,297	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,785.00000	2,797	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,308.00000	1,318	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		23.00000	22	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		49.00000	49	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,764.00000	1,752	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		4.00000	4	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,219.00000	3,208	21.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,715.00000	4,704	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,215.00000	6,204	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,035.00000	6,047	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,535.00000	4,547	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,035.00000	3,047	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,545.00000	1,556	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		10.00000	9	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		71.00000	70	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,535.00000	1,524	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		7.00000	6	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,971.00000	2,960	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,465.00000	4,454	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,965.00000	5,954	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,085.00000	6,097	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,585.00000	4,597	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,085.00000	3,097	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,593.00000	1,604	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		8.00000	8	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		76.00000	76	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,491.00000	1,479	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		7.00000	7	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,922.00000	2,910	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,415.00000	4,404	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,915.00000	5,904	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		687.00000	694	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		152.00000	147	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		619.00000	625	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		184.00000	179	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		835.00000	843	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		100.00000	96	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		759.00000	767	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		124.00000	120	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		653.00000	659	18.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.15	Put		167.00000	163	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		619.00000	625	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		184.00000	179	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		382.00000	385	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		446.00000	438	20.22	0.00	0	0.00

Total for Derivatives:							123,323,631.39	13,618	755,046.00
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Grand Total:							123,323,631.39	13,618	755,046.00
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