



# Daily MTM Report

Daily summary for 28/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.24200	14.37100			0.00	0	0.00
R153 On 31/08/2010 Bond			6.76500	6.51000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.25000	8.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.81500	8.80000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.37000	8.33000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.76500	8.69500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.76000	8.70000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.37000	8.32500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.92000	8.86500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.03600	8.99700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.41000	8.39500			0.00	0	0.00

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

### Derivatives

\$ / R On 12/06/2009 Currency Future			8.10370	8.18220		25.09	72,009,478.20	8,886	381,261.00
\$ / R On 12/06/2009 Currency Future	8.20	Call		154.00000	127	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put		172.00000	223	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		117.00000	96	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		234.00000	292	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		101.00000	83	27.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		269.00000	330	27.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		76.00000	63	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		344.00000	409	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		65.00000	54	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		383.00000	451	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		42.00000	35	29.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		510.00000	581	29.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		42.00000	35	29.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		510.00000	581	29.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		56.00000	47	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		424.00000	493	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		88.00000	72	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		305.00000	369	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		27.00000	23	30.77	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		645.00000	719	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		56.00000	47	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		424.00000	493	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		49.00000	41	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		467.00000	537	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		31.00000	26	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		599.00000	673	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		20.00000	17	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		738.00000	814	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		13.00000	11	32.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		881.00000	958	32.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		10.00000	9	33.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		978.00000	1,055	33.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		9.00000	8	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		1,026.00000	1,104	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		8.00000	7	34.43	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		1,075.00000	1,153	34.43	0.00	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	9.30	Call			7.00000	6	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,124.00000	1,202	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			15.00000	13	32.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			833.00000	909	32.40	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			9.00000	8	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			1,026.00000	1,104	34.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1.00000	1	42.19	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,019.00000	2,097	42.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			4.00000	3	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,371.00000	1,450	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			3.00000	3	37.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,471.00000	1,549	37.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2.00000	2	39.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,719.00000	1,798	39.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			2.00000	2	38.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,570.00000	1,648	38.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1.00000	1	43.83	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,218.00000	2,297	43.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			4.00000	3	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,371.00000	1,450	36.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			3.00000	3	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,421.00000	1,499	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			3.00000	3	37.68	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,471.00000	1,549	37.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2.00000	2	39.32	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,670.00000	1,748	39.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			3.00000	3	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,421.00000	1,499	37.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2.00000	2	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,620.00000	1,698	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1.00000	1	41.37	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,919.00000	1,997	41.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1.00000	1	41.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,969.00000	2,047	41.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	47.35	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,618.00000	2,697	47.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1.00000	1	41.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,919.00000	1,997	41.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			1.00000	1	42.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			2,019.00000	2,097	42.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1.00000	1	44.65	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,318.00000	2,397	44.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1.00000	1	43.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,168.00000	2,247	43.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	45.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,368.00000	2,447	45.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	56.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,818.00000	3,896	56.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,618.00000	4,696	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			0.00000	0	46.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,518.00000	2,597	46.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	45.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,468.00000	2,547	45.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	45.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,418.00000	2,497	45.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1.00000	1	43.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,119.00000	2,197	43.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1.00000	1	40.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,869.00000	1,947	40.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			1.00000	1	44.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			2,268.00000	2,347	44.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			1.00000	1	42.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			2,069.00000	2,147	42.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1.00000	1	40.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,769.00000	1,848	40.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1.00000	1	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,819.00000	1,898	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			1.00000	1	43.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			2,119.00000	2,197	43.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1.00000	1	43.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,168.00000	2,247	43.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1.00000	1	43.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,218.00000	2,297	43.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			0.00000	0	45.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,468.00000	2,547	45.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2.00000	2	38.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,520.00000	1,599	38.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1.00000	1	40.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,869.00000	1,947	40.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			0.00000	0	45.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,418.00000	2,497	45.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			0.00000	0	45.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,368.00000	2,447	45.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	48.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,718.00000	2,797	48.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	49.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,868.00000	2,947	49.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	50.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,968.00000	3,047	50.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,668.00000	2,747	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			0.00000	0	47.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,618.00000	2,697	47.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	48.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,768.00000	2,847	48.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	52.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,168.00000	3,247	52.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	55.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,468.00000	3,546	55.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	55.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,518.00000	3,596	55.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	55.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,668.00000	3,746	55.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	51.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			3,018.00000	3,097	51.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			0.00000	0	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,668.00000	2,747	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			4.00000	4	36.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,322.00000	1,400	36.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			2.00000	2	39.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,719.00000	1,798	39.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			2.00000	2	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,620.00000	1,698	38.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			5.00000	5	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,223.00000	1,301	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			17.00000	15	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			785.00000	861	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			17.00000	15	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			785.00000	861	31.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			36.00000	30	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			554.00000	627	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			76.00000	63	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			344.00000	409	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			23.00000	20	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			691.00000	766	31.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			134.00000	110	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			202.00000	257	26.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			117.00000	96	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			234.00000	292	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			20.00000	17	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			738.00000	814	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			11.00000	10	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			929.00000	1,006	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			243.00000	194	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.05	Put			111.00000	141	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			181.00000	145	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			149.00000	192	25.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			88.00000	72	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			305.00000	369	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			49.00000	41	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			467.00000	537	29.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			36.00000	30	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			554.00000	627	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			27.00000	23	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			645.00000	719	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			11.00000	10	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			929.00000	1,006	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			7.00000	6	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			1,124.00000	1,202	34.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			2.00000	2	38.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,520.00000	1,599	38.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			5.00000	5	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,223.00000	1,301	35.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			1.00000	1	41.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,969.00000	2,047	41.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			0.00000	0	46.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,568.00000	2,647	46.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	50.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,968.00000	3,047	50.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	51.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			3,068.00000	3,147	51.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	49.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,818.00000	2,897	49.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	50.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,918.00000	2,997	50.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	48.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,718.00000	2,797	48.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	50.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,918.00000	2,997	50.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	52.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,118.00000	3,197	52.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	52.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,218.00000	3,297	52.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	53.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,318.00000	3,396	53.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	54.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,418.00000	3,496	54.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	53.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,268.00000	3,346	53.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	54.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,368.00000	3,446	54.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	55.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,568.00000	3,646	55.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	56.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,768.00000	3,846	56.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	56.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,868.00000	3,946	56.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	57.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,968.00000	4,046	57.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	57.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			4,068.00000	4,146	57.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	55.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,618.00000	3,696	55.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	56.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,718.00000	3,796	56.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	56.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,918.00000	3,996	56.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	54.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,368.00000	3,446	54.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	56.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,868.00000	3,946	56.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	52.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			3,118.00000	3,197	52.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	52.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,218.00000	3,297	52.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	49.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,868.00000	2,947	49.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	52.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,168.00000	3,247	52.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1.00000	1	40.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,769.00000	1,848	40.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			2.00000	2	39.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,670.00000	1,748	39.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			6.00000	5	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,174.00000	1,252	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			5.00000	4	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,272.00000	1,350	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			5.00000	4	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,272.00000	1,350	36.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			6.00000	5	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,174.00000	1,252	35.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			4,882.00000	4,804	36.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	36.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,382.00000	3,304	37.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	4.80	Put		0.00000	0	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call		1,882.00000	1,804	41.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put		0.00000	0	41.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		430.00000	368	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		48.00000	64	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		0.00000	0	57.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		4,118.00000	4,196	57.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		5,618.00000	5,696	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		7,118.00000	7,196	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		5,132.00000	5,054	36.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	36.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		3,632.00000	3,554	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		2,132.00000	2,054	43.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		0.00000	0	43.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		651.00000	580	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		19.00000	26	29.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		5,368.00000	5,446	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		6,868.00000	6,946	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call		3,432.00000	3,354	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put		0.00000	0	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call		2,432.00000	2,354	42.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put		0.00000	0	42.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call		1,433.00000	1,355	36.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put		1.00000	1	36.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call		473.00000	407	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put		40.00000	54	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put		4,568.00000	4,646	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call		3,582.00000	3,504	37.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put		0.00000	0	37.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call		2,582.00000	2,504	41.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put		0.00000	0	41.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call		1,583.00000	1,504	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put		1.00000	1	38.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call		605.00000	535	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put		23.00000	31	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put		4,418.00000	4,496	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call		2,632.00000	2,554	41.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put		0.00000	0	41.11	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,633.00000	1,554	38.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	1	38.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	58.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,368.00000	4,446	58.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	56.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,718.00000	3,796	56.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,718.00000	4,796	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,732.00000	3,654	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,732.00000	2,654	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	40.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,733.00000	1,654	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	40.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			745.00000	671	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			13.00000	18	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,768.00000	4,846	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,868.00000	4,946	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,532.00000	3,454	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,532.00000	2,454	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,533.00000	1,455	37.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	1	37.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			560.00000	491	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			28.00000	38	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,968.00000	5,046	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,918.00000	4,996	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,682.00000	3,604	37.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	37.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,682.00000	2,604	40.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	40.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,683.00000	1,604	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	1	39.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			698.00000	625	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			16.00000	21	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,818.00000	4,896	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,832.00000	3,754	36.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	36.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,832.00000	2,754	39.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	39.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		1,832.00000	1,754	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		841.00000	765	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		9.00000	12	30.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		4,668.00000	4,746	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call		3,882.00000	3,804	36.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put		0.00000	0	36.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call		2,882.00000	2,804	39.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put		0.00000	0	39.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call		889.00000	813	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put		7.00000	10	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		0.00000	0	55.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		3,618.00000	3,696	55.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Call		0.00000	3,904	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.20	Put		0.00000	0	36.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Call		0.00000	2,904	39.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.20	Put		0.00000	0	39.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Call		0.00000	1,904	43.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.20	Put		0.00000	0	43.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Call		0.00000	910	31.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	6	31.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Call		0.00000	0	59.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.70	Put		0.00000	4,596	59.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.24040	8.31660		23.90	110,907,543.60	13,459	28,263.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		422.00000	406	24.13	406,000,000.00	1,000	1,000.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		406.00000	465	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		367.00000	354	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		500.00000	564	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		319.00000	310	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		602.00000	669	25.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		350.00000	338	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		533.00000	598	25.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		304.00000	296	25.73	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		638.00000	706	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		831.00000	784	22.09	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		115.00000	143	22.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		278.00000	272	26.18	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		711.00000	781	26.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		266.00000	260	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		749.00000	820	26.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		291.00000	284	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		674.00000	743	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		334.00000	324	25.27	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	8.55	Put			567.00000	633	25.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			243.00000	239	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			826.00000	899	26.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			213.00000	211	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			947.00000	1,021	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			188.00000	187	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,071.00000	1,147	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			173.00000	173	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,156.00000	1,232	28.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			159.00000	159	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,242.00000	1,319	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			166.00000	166	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,199.00000	1,275	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			128.00000	130	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,462.00000	1,540	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			72.00000	75	32.71	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,155.00000	2,234	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			114.00000	116	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,597.00000	1,675	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			93.00000	96	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,827.00000	1,906	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			109.00000	112	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,643.00000	1,721	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			123.00000	125	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,507.00000	1,585	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			118.00000	120	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,552.00000	1,630	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			105.00000	107	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,688.00000	1,767	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			105.00000	107	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,688.00000	1,767	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			81.00000	84	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			2,014.00000	2,093	32.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			78.00000	81	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,061.00000	2,140	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			75.00000	78	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,108.00000	2,187	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			75.00000	78	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			2,108.00000	2,187	32.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			66.00000	69	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,250.00000	2,329	33.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			57.00000	60	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,441.00000	2,520	33.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			48.00000	51	34.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,681.00000	2,760	34.42	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	13.00	Call			7.00000	9	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,691.00000	4,769	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			51.00000	54	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,585.00000	2,664	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			53.00000	56	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,536.00000	2,616	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			55.00000	58	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,488.00000	2,568	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			69.00000	72	32.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,202.00000	2,282	32.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			84.00000	87	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,967.00000	2,046	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			62.00000	65	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,345.00000	2,424	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			59.00000	62	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,393.00000	2,472	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			90.00000	93	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,873.00000	1,952	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			101.00000	104	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,734.00000	1,813	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			87.00000	90	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,920.00000	1,999	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			64.00000	67	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,297.00000	2,377	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			62.00000	65	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,345.00000	2,424	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			51.00000	54	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,585.00000	2,664	34.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			64.00000	67	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,297.00000	2,377	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			78.00000	81	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			2,061.00000	2,140	32.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			84.00000	87	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,967.00000	2,046	32.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			97.00000	100	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,780.00000	1,859	31.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			38.00000	40	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			3,021.00000	3,100	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			134.00000	135	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,417.00000	1,495	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			123.00000	125	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,507.00000	1,585	30.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			114.00000	116	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,597.00000	1,675	30.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			72.00000	75	32.71	0.00	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	10.40	Put		2,155.00000	2,234	32.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		139.00000	141	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,373.00000	1,450	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		128.00000	130	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,462.00000	1,540	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		145.00000	147	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,329.00000	1,406	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		90.00000	93	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,873.00000	1,952	31.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		49.00000	53	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,633.00000	2,712	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		46.00000	49	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,729.00000	2,809	34.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		87.00000	90	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,920.00000	1,999	31.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		44.00000	48	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,778.00000	2,857	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		41.00000	45	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,875.00000	2,954	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		53.00000	56	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,536.00000	2,616	33.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		44.00000	48	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,778.00000	2,857	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		39.00000	42	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,972.00000	3,052	35.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		49.00000	53	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,633.00000	2,712	34.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		43.00000	46	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,826.00000	2,906	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		93.00000	96	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,827.00000	1,906	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		43.00000	46	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,826.00000	2,906	34.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		40.00000	43	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,924.00000	3,003	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		59.00000	62	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,393.00000	2,472	33.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		41.00000	45	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,875.00000	2,954	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		36.00000	39	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		3,069.00000	3,148	35.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		196.00000	195	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		1,029.00000	1,104	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		152.00000	153	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,285.00000	1,362	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.55	Call			139.00000	141	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,373.00000	1,450	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			204.00000	203	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			988.00000	1,062	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			159.00000	159	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,242.00000	1,319	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			180.00000	180	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			1,114.00000	1,190	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			152.00000	153	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,285.00000	1,362	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			109.00000	112	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,643.00000	1,721	30.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			101.00000	104	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,734.00000	1,813	31.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			188.00000	187	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			1,071.00000	1,147	28.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			134.00000	135	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,417.00000	1,495	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			213.00000	211	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			947.00000	1,021	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			223.00000	220	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			906.00000	980	27.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			204.00000	203	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			988.00000	1,062	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			4,917.00000	4,840	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,417.00000	3,340	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			1,927.00000	1,852	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			10.00000	12	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			625.00000	591	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			208.00000	251	22.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			14.00000	17	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			4,098.00000	4,177	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	3	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,586.00000	5,663	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	1	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			7,084.00000	7,160	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,117.00000	5,040	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,617.00000	3,540	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,123.00000	2,049	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			7.00000	8	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			757.00000	713	22.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.70	Put			141.00000	173	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			17.00000	20	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,901.00000	3,980	37.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			3.00000	4	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,387.00000	5,464	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,884.00000	6,960	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,167.00000	5,090	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,667.00000	3,590	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,172.00000	2,097	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			6.00000	7	25.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			794.00000	748	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			127.00000	158	22.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			18.00000	21	37.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,852.00000	3,931	37.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			4.00000	5	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,337.00000	5,414	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,834.00000	6,910	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			254.00000	249	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			787.00000	859	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			232.00000	229	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			866.00000	939	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			166.00000	166	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,199.00000	1,275	28.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,439.00000	1,368	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			22.00000	27	21.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			990.00000	936	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			74.00000	95	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			384.00000	370	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			468.00000	530	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,632.00000	1,557	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			15.00000	16	22.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,163.00000	1,101	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			46.00000	60	21.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			467.00000	445	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			350.00000	405	23.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,681.00000	1,606	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			14.00000	15	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,208.00000	1,144	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			41.00000	53	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			490.00000	467	23.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			324.00000	377	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 14/09/2009 Currency Future	6.60	Call			1,730.00000	1,655	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			13.00000	15	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,253.00000	1,187	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			36.00000	47	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			515.00000	490	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			298.00000	349	23.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			29.00000	32	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,312.00000	3,392	36.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			12.00000	14	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,295.00000	4,373	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			291.00000	284	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			674.00000	743	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			27.00000	30	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,410.00000	3,489	36.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			10.00000	12	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,394.00000	4,472	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,583.00000	1,508	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			16.00000	17	21.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,118.00000	1,059	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			52.00000	68	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			722.00000	679	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			155.00000	189	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			444.00000	424	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			377.00000	434	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			25.00000	28	36.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,459.00000	3,538	36.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			10.00000	12	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,443.00000	4,521	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,534.00000	1,461	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			17.00000	20	21.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,074.00000	1,017	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			58.00000	76	22.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			687.00000	649	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			170.00000	208	22.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			24.00000	27	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,508.00000	3,587	36.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			9.00000	11	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,493.00000	4,571	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			28.00000	31	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,361.00000	3,440	36.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			11.00000	13	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,344.00000	4,423	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,828.00000	1,753	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			12.00000	13	23.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,345.00000	1,277	21.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.00	Put		29.00000	36	21.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		909.00000	858	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		93.00000	118	22.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		568.00000	539	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		251.00000	298	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		32.00000	34	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,215.00000	3,294	35.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		13.00000	15	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,196.00000	4,275	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		1,877.00000	1,803	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put		11.00000	12	24.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,392.00000	1,322	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		25.00000	31	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		949.00000	897	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		83.00000	106	22.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		596.00000	564	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		229.00000	274	22.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		367.00000	354	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		500.00000	564	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		33.00000	36	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,166.00000	3,245	35.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		14.00000	16	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,147.00000	4,226	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Call		0.00000	1,951	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.30	Put		0.00000	10	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Call		0.00000	19	37.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.30	Put		0.00000	4,078	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.36210	8.43500		23.62	8,403,910.50	1,005	3,676.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		0.00000	551	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	639	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		531.00000	516	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		646.00000	704	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		514.00000	500	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		679.00000	738	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		514.00000	500	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		679.00000	738	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		466.00000	454	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		781.00000	842	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		497.00000	484	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		712.00000	772	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,167.00000	1,122	21.54	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		132.00000	160	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		423.00000	414	25.44	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		888.00000	951	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		410.00000	401	25.60	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	8.95	Put			925.00000	989	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			423.00000	414	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			888.00000	951	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			437.00000	427	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			852.00000	914	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			481.00000	469	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			746.00000	807	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			295.00000	290	27.42	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,360.00000	1,428	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			451.00000	440	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			816.00000	878	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			398.00000	389	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			963.00000	1,027	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			363.00000	355	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,078.00000	1,143	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			331.00000	325	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,196.00000	1,263	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			312.00000	307	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,277.00000	1,345	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			304.00000	299	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,319.00000	1,387	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			331.00000	325	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,196.00000	1,263	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			287.00000	282	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,402.00000	1,470	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			352.00000	345	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,117.00000	1,183	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			304.00000	299	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,319.00000	1,387	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			250.00000	247	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,615.00000	1,685	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			237.00000	234	28.71	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,702.00000	1,772	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			206.00000	204	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,921.00000	1,992	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			225.00000	221	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,790.00000	1,859	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			244.00000	241	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,659.00000	1,729	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			244.00000	241	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,659.00000	1,729	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			218.00000	215	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,833.00000	1,903	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			71.00000	72	34.29	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,936.00000	4,009	34.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.35	Call			185.00000	183	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,100.00000	2,171	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			176.00000	174	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,191.00000	2,262	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			171.00000	169	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,236.00000	2,307	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			162.00000	161	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,327.00000	2,399	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			147.00000	146	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,512.00000	2,584	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			130.00000	129	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,745.00000	2,817	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			133.00000	132	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,698.00000	2,770	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			140.00000	139	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,605.00000	2,677	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			190.00000	188	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,055.00000	2,126	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			180.00000	178	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,145.00000	2,216	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			158.00000	157	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,373.00000	2,445	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			151.00000	149	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,466.00000	2,537	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			147.00000	146	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,512.00000	2,584	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			201.00000	198	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,966.00000	2,036	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			212.00000	209	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,877.00000	1,947	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			167.00000	165	30.42	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,282.00000	2,353	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			154.00000	153	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,419.00000	2,491	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			212.00000	209	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,877.00000	1,947	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			51.00000	52	35.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,616.00000	4,690	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			123.00000	123	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,838.00000	2,911	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			127.00000	126	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,792.00000	2,864	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			115.00000	114	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,980.00000	3,052	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			120.00000	120	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,885.00000	2,958	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		71.00000	72	34.29	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,936.00000	4,009	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		100.00000	100	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,265.00000	3,338	32.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		104.00000	104	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,169.00000	3,242	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		83.00000	83	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,648.00000	3,721	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		68.00000	68	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,033.00000	4,106	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		56.00000	57	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,421.00000	4,494	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		46.00000	47	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,811.00000	4,885	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		87.00000	87	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,552.00000	3,625	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		58.00000	59	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,323.00000	4,397	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		48.00000	49	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,713.00000	4,787	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		549.00000	533	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		614.00000	671	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		374.00000	366	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,039.00000	1,104	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		264.00000	260	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,529.00000	1,598	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		79.00000	79	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,744.00000	3,817	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		44.00000	45	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,909.00000	4,983	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		588.00000	569	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		553.00000	607	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		279.00000	275	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,444.00000	1,513	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		201.00000	198	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,966.00000	2,036	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		109.00000	109	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,074.00000	3,147	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		61.00000	62	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,226.00000	4,300	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		451.00000	440	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		816.00000	878	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		91.00000	91	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,456.00000	3,529	33.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.60	Call		39.00000	40	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,204.00000	5,278	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		64.00000	65	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,129.00000	4,203	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		48.00000	49	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,713.00000	4,787	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		37.00000	38	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,302.00000	5,376	36.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		481.00000	469	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		746.00000	807	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		95.00000	95	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,360.00000	3,433	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		53.00000	54	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,518.00000	4,592	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		40.00000	42	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,105.00000	5,180	36.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		75.00000	75	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,840.00000	3,913	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		56.00000	57	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,421.00000	4,494	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		42.00000	44	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,007.00000	5,081	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		322.00000	316	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,237.00000	1,304	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		231.00000	227	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,746.00000	1,815	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		93.00000	93	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,408.00000	3,481	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		69.00000	70	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,984.00000	4,058	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		52.00000	53	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,567.00000	4,641	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		39.00000	41	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,154.00000	5,229	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		677.00000	654	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		442.00000	492	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		91.00000	91	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,456.00000	3,529	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		726.00000	701	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		391.00000	439	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		752.00000	726	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		367.00000	414	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		341.00000	335	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,156.00000	1,223	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		130.00000	129	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,745.00000	2,817	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		97.00000	98	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,312.00000	3,386	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		73.00000	73	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,888.00000	3,961	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		54.00000	55	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,469.00000	4,543	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		835.00000	805	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		300.00000	343	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		374.00000	366	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,039.00000	1,104	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		79.00000	79	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,744.00000	3,817	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		806.00000	778	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		321.00000	366	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		531.00000	516	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		646.00000	704	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		257.00000	254	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,572.00000	1,641	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		137.00000	135	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,652.00000	2,723	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		102.00000	102	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,217.00000	3,290	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		77.00000	77	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,792.00000	3,865	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		45.00000	46	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,860.00000	4,934	35.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		956.00000	922	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		221.00000	260	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		631.00000	609	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		496.00000	547	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		115.00000	114	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,980.00000	3,052	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		989.00000	953	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		204.00000	241	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		654.00000	631	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		469.00000	519	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		437.00000	427	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		852.00000	914	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		118.00000	117	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,933.00000	3,005	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		89.00000	90	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,504.00000	3,577	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,022.00000	985	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		187.00000	223	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.00	Call			779.00000	751	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			344.00000	389	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			352.00000	345	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,117.00000	1,183	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			609.00000	588	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			524.00000	576	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			112.00000	112	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,027.00000	3,100	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			85.00000	85	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,600.00000	3,673	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			63.00000	64	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,178.00000	4,251	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			36.00000	38	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,351.00000	5,426	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			87.00000	87	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,552.00000	3,625	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			34.00000	36	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,499.00000	5,573	36.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			35.00000	37	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,400.00000	5,475	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			89.00000	90	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,504.00000	3,577	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			66.00000	67	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,081.00000	4,154	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			38.00000	39	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,253.00000	5,327	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			33.00000	34	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,598.00000	5,672	37.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			701.00000	677	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			416.00000	465	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			631.00000	609	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			496.00000	547	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			677.00000	654	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			442.00000	492	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			956.00000	922	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			221.00000	260	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			752.00000	726	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			367.00000	414	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			568.00000	551	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			583.00000	639	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			97.00000	98	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,312.00000	3,386	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			54.00000	55	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,469.00000	4,543	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			32.00000	34	37.10	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 14/12/2009 Currency Future	14.05	Put			5,647.00000	5,721	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			864.00000	833	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			279.00000	321	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			41.00000	43	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,056.00000	5,131	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			925.00000	891	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			240.00000	279	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			43.00000	44	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,958.00000	5,032	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,287.00000	1,236	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			102.00000	124	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			497.00000	484	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			712.00000	772	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			167.00000	165	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,282.00000	2,353	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			60.00000	61	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,275.00000	4,349	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			49.00000	51	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,664.00000	4,738	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,328.00000	1,277	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			93.00000	114	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,057.00000	1,018	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			172.00000	206	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			410.00000	401	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			925.00000	989	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			143.00000	142	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,558.00000	2,630	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			102.00000	102	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,217.00000	3,290	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			43.00000	44	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,958.00000	5,032	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,246.00000	1,197	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			111.00000	135	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,587.00000	1,529	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			52.00000	67	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			956.00000	922	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			221.00000	260	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,632.00000	1,573	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			47.00000	61	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			206.00000	204	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,921.00000	1,992	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,542.00000	1,486	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			57.00000	74	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			925.00000	891	22.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			240.00000	279	22.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.35	Call			609.00000	588	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			524.00000	576	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			195.00000	193	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,010.00000	2,081	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			69.00000	70	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,984.00000	4,058	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,542.00000	1,486	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			57.00000	74	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,677.00000	1,617	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			42.00000	55	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,885.00000	4,812	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,389.00000	3,317	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			4.00000	4	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,908.00000	1,845	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			23.00000	33	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			16.00000	16	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,131.00000	7,204	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,135.00000	5,062	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,638.00000	3,565	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,151.00000	2,082	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			16.00000	19	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			894.00000	862	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			259.00000	299	22.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			18.00000	19	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,883.00000	6,957	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,206.00000	1,158	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			121.00000	146	21.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			806.00000	778	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			321.00000	366	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			60.00000	61	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,275.00000	4,349	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,439.00000	3,366	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			4.00000	4	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,447.00000	2,376	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			12.00000	14	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,498.00000	1,443	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			63.00000	81	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,644.00000	2,573	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			9.00000	11	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			26.00000	27	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,191.00000	6,265	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			20.00000	21	38.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,735.00000	6,809	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,688.00000	3,615	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			3.00000	3	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,694.00000	2,623	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			9.00000	11	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,722.00000	1,662	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	50	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			19.00000	20	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,834.00000	6,908	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,588.00000	3,515	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			3.00000	3	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,595.00000	2,524	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			10.00000	12	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			18.00000	19	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,933.00000	7,006	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,538.00000	3,466	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	4	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,545.00000	2,475	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			10.00000	12	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			17.00000	18	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			6,982.00000	7,056	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,787.00000	3,715	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	3	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,793.00000	2,722	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			8.00000	9	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,815.00000	1,753	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			30.00000	41	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,837.00000	3,764	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,843.00000	2,771	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			8.00000	9	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,861.00000	1,799	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			26.00000	36	21.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			21.00000	22	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,686.00000	6,760	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			0.00000	3,914	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	2	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			0.00000	2,920	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	7	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			0.00000	1,938	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			0.00000	26	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			0.00000	1,086	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	174	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	227	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			0.00000	1,815	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	24	38.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		0.00000	6,612	38.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.48280	8.55290		23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		704.00000	684	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		701.00000	752	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		651.00000	633	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		798.00000	850	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		634.00000	617	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		831.00000	884	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		586.00000	572	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		933.00000	989	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		543.00000	530	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,040.00000	1,098	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		572.00000	557	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		969.00000	1,025	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		602.00000	586	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		899.00000	953	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		517.00000	505	25.37	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,114.00000	1,172	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		480.00000	470	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,227.00000	1,287	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		458.00000	448	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,305.00000	1,366	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		427.00000	419	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,424.00000	1,486	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		447.00000	438	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,344.00000	1,405	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		407.00000	400	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,504.00000	1,567	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		407.00000	400	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,504.00000	1,567	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		221.00000	219	29.92	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,718.00000	2,786	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		183.00000	182	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,130.00000	3,199	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		417.00000	409	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,464.00000	1,526	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		365.00000	359	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,712.00000	1,776	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		342.00000	336	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,839.00000	1,904	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		305.00000	300	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,052.00000	2,117	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		334.00000	329	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,881.00000	1,946	27.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			357.00000	352	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,754.00000	1,819	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			357.00000	352	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,754.00000	1,819	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			326.00000	321	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,923.00000	1,988	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			135.00000	135	32.21	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,882.00000	3,952	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			373.00000	367	27.31	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,670.00000	1,734	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			326.00000	321	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,923.00000	1,988	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			279.00000	275	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,226.00000	2,292	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			272.00000	269	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,270.00000	2,336	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			285.00000	281	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,182.00000	2,248	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			267.00000	263	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,314.00000	2,381	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			250.00000	247	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,447.00000	2,514	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			225.00000	223	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,672.00000	2,740	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			203.00000	201	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,900.00000	2,969	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			207.00000	205	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,854.00000	2,923	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			216.00000	214	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,763.00000	2,831	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			212.00000	210	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,809.00000	2,877	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			240.00000	237	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,537.00000	2,604	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			245.00000	242	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,492.00000	2,559	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			230.00000	228	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,627.00000	2,695	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			221.00000	219	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,718.00000	2,786	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			235.00000	232	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,582.00000	2,650	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			255.00000	252	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,402.00000	2,470	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			267.00000	263	28.99	0.00	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	10.60	Put		2,314.00000	2,381	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		245.00000	242	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,492.00000	2,559	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		199.00000	197	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,946.00000	3,014	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		188.00000	187	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,075.00000	3,144	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		195.00000	193	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,992.00000	3,061	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		195.00000	193	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,992.00000	3,061	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		191.00000	190	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,038.00000	3,107	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		173.00000	172	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,270.00000	3,339	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		187.00000	186	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,084.00000	3,153	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		166.00000	166	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,363.00000	3,433	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		180.00000	179	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,177.00000	3,246	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		176.00000	175	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,223.00000	3,292	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		389.00000	383	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,587.00000	1,650	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		342.00000	336	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,839.00000	1,904	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		312.00000	307	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,009.00000	2,074	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		298.00000	294	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,095.00000	2,161	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		123.00000	123	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,120.00000	4,191	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		437.00000	428	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,384.00000	1,445	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		176.00000	175	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,223.00000	3,292	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		72.00000	73	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,219.00000	5,290	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		469.00000	459	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,266.00000	1,326	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		240.00000	237	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,537.00000	2,604	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		79.00000	79	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,076.00000	5,146	33.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.25	Call		492.00000	481	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,189.00000	1,249	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		83.00000	83	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,980.00000	5,050	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		504.00000	493	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,151.00000	1,210	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		216.00000	214	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,763.00000	2,831	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		85.00000	85	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,932.00000	5,003	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		530.00000	518	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,077.00000	1,135	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		90.00000	90	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,837.00000	4,907	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		160.00000	159	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,457.00000	3,527	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		63.00000	63	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,460.00000	5,531	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		398.00000	391	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,545.00000	1,609	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		169.00000	169	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,316.00000	3,386	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		163.00000	162	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,410.00000	3,480	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		65.00000	65	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,412.00000	5,482	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		160.00000	159	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,457.00000	3,527	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		154.00000	154	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,551.00000	3,621	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		148.00000	148	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,645.00000	3,715	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		56.00000	57	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,653.00000	5,724	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		381.00000	375	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,628.00000	1,692	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		199.00000	197	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,946.00000	3,014	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		163.00000	162	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,410.00000	3,480	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		157.00000	157	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,504.00000	3,574	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		61.00000	62	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,508.00000	5,579	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		68.00000	69	33.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,316.00000	5,386	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		480.00000	470	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,227.00000	1,287	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		81.00000	81	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,028.00000	5,098	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		617.00000	601	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		865.00000	919	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		95.00000	95	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,742.00000	4,812	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		572.00000	557	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		969.00000	1,025	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		261.00000	258	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,358.00000	2,425	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		212.00000	210	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,809.00000	2,877	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		88.00000	88	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,885.00000	4,955	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		235.00000	232	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,582.00000	2,650	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		191.00000	190	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,038.00000	3,107	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		76.00000	77	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,124.00000	5,194	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		272.00000	269	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,270.00000	2,336	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		261.00000	258	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,358.00000	2,425	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		93.00000	93	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,790.00000	4,860	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		557.00000	544	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,004.00000	1,061	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		74.00000	75	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,171.00000	5,242	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		98.00000	98	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,695.00000	4,765	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		686.00000	667	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		733.00000	784	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		291.00000	287	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,138.00000	2,204	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		105.00000	106	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,552.00000	4,623	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		298.00000	294	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,095.00000	2,161	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		107.00000	108	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,504.00000	4,575	33.30	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 15/03/2010 Currency Future	8.45	Call			744.00000	722	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			641.00000	689	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			111.00000	111	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,408.00000	4,479	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			724.00000	703	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			671.00000	720	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			319.00000	314	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,966.00000	2,031	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			305.00000	300	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,052.00000	2,117	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			109.00000	110	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,456.00000	4,527	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			902.00000	874	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			449.00000	491	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			349.00000	344	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,796.00000	1,861	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			125.00000	126	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,072.00000	4,143	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			877.00000	850	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			475.00000	517	22.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			953.00000	923	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			400.00000	440	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			381.00000	375	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,628.00000	1,692	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			130.00000	130	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,977.00000	4,047	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			980.00000	949	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			377.00000	416	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			132.00000	133	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,929.00000	4,000	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			808.00000	783	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			555.00000	600	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			334.00000	329	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,881.00000	1,946	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			319.00000	314	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,966.00000	2,031	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			117.00000	117	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,264.00000	4,334	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			927.00000	898	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			424.00000	465	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			373.00000	367	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,670.00000	1,734	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			127.00000	128	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,025.00000	4,095	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,008.00000	975	22.06	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Put			355.00000	393	22.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			398.00000	391	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,545.00000	1,609	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,156.00000	1,118	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			253.00000	286	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			447.00000	438	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,344.00000	1,405	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			132.00000	133	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,929.00000	4,000	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,188.00000	1,149	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			235.00000	267	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,221.00000	1,181	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			218.00000	248	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			469.00000	459	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,266.00000	1,326	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			137.00000	138	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,834.00000	3,905	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,258.00000	1,213	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			205.00000	231	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,903.00000	4,833	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,413.00000	3,344	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			10.00000	11	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,959.00000	1,901	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			56.00000	68	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			119.00000	119	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,216.00000	4,286	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			24.00000	25	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,121.00000	7,192	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,153.00000	5,083	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,661.00000	3,591	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			8.00000	8	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,192.00000	2,130	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			40.00000	47	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			28.00000	29	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,875.00000	6,946	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,410.00000	1,362	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			157.00000	179	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			530.00000	518	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,077.00000	1,135	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			504.00000	493	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,151.00000	1,210	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			417.00000	409	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,464.00000	1,526	26.62	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 15/03/2010 Currency Future	12.00	Call			151.00000	151	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,598.00000	3,668	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,462.00000	3,393	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			9.00000	10	27.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,481.00000	2,415	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			28.00000	33	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,570.00000	1,520	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			118.00000	137	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			145.00000	145	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,693.00000	3,763	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			101.00000	100	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,648.00000	4,718	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,611.00000	3,542	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			8.00000	9	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,627.00000	2,560	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			24.00000	27	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,696.00000	1,643	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			93.00000	110	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,675.00000	2,608	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			22.00000	25	23.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,739.00000	1,685	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			86.00000	102	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,710.00000	3,641	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			7.00000	8	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,724.00000	2,657	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			21.00000	24	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,782.00000	1,727	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			79.00000	94	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			1,036.00000	1,002	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			333.00000	370	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,512.00000	3,443	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			9.00000	10	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,530.00000	2,463	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			27.00000	31	23.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,612.00000	1,560	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			109.00000	127	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,809.00000	3,740	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			6.00000	7	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,822.00000	2,754	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			19.00000	21	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,870.00000	1,813	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			67.00000	81	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,095.00000	1,059	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			292.00000	326	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,859.00000	3,790	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.70	Put		6.00000	7	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,871.00000	2,802	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		18.00000	19	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,914.00000	1,857	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		61.00000	74	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,125.00000	1,088	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		272.00000	306	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		140.00000	140	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,787.00000	3,857	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		0.00000	3,939	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		0.00000	6	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		0.00000	2,949	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		0.00000	16	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		0.00000	1,991	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		0.00000	58	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		0.00000	103	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		0.00000	4,670	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.60440	8.66940		23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		0.00000	802	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		0.00000	847	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		765.00000	750	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		896.00000	945	23.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		748.00000	733	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		929.00000	979	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		700.00000	687	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,030.00000	1,082	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		732.00000	717	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		962.00000	1,013	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		685.00000	672	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,065.00000	1,118	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		641.00000	631	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,172.00000	1,226	24.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		655.00000	644	24.65	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,136.00000	1,190	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		670.00000	658	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,100.00000	1,153	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		716.00000	702	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		996.00000	1,047	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		589.00000	580	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,320.00000	1,376	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		565.00000	557	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,396.00000	1,453	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		531.00000	525	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,512.00000	1,571	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		553.00000	546	25.60	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 14/06/2010 Currency Future	9.55	Put			1,434.00000	1,492	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			510.00000	505	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,591.00000	1,651	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			542.00000	535	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,473.00000	1,531	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			228.00000	230	29.97	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,459.00000	3,525	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			521.00000	515	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,551.00000	1,610	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			463.00000	459	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,794.00000	1,855	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			438.00000	434	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,918.00000	1,980	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			396.00000	394	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,127.00000	2,190	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			429.00000	426	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,960.00000	2,021	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			454.00000	451	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,835.00000	1,897	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			209.00000	211	30.34	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,690.00000	3,757	30.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			589.00000	580	25.24	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,320.00000	1,376	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,108.00000	1,080	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			438.00000	475	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			501.00000	495	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,631.00000	1,691	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			481.00000	477	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,712.00000	1,772	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			446.00000	443	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,877.00000	1,939	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			412.00000	409	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,043.00000	2,105	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			192.00000	194	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,923.00000	3,990	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,082.00000	1,055	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			463.00000	500	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			491.00000	486	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,671.00000	1,732	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			472.00000	468	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,753.00000	1,814	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			421.00000	418	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,001.00000	2,063	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			404.00000	402	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,085.00000	2,147	27.36	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 14/06/2010 Currency Future	12.45	Call			189.00000	191	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,969.00000	4,037	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,008.00000	984	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			539.00000	579	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			481.00000	477	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,712.00000	1,772	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			412.00000	409	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,043.00000	2,105	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			381.00000	379	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,212.00000	2,275	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			179.00000	182	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,110.00000	4,178	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			940.00000	918	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			621.00000	664	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			454.00000	451	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,835.00000	1,897	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			404.00000	402	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,085.00000	2,147	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			389.00000	387	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,169.00000	2,232	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			374.00000	372	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,255.00000	2,318	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			360.00000	359	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,341.00000	2,404	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			171.00000	173	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,251.00000	4,319	31.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,032.00000	1,007	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			513.00000	552	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			491.00000	486	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,671.00000	1,732	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			182.00000	185	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,063.00000	4,130	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,247.00000	1,214	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			328.00000	360	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			577.00000	569	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,357.00000	1,414	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			472.00000	468	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,753.00000	1,814	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,277.00000	1,243	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			308.00000	339	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			501.00000	495	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,631.00000	1,691	26.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			206.00000	208	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,736.00000	3,803	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,308.00000	1,273	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.65	Put			288.00000	318	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			602.00000	592	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,282.00000	1,338	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			577.00000	569	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,357.00000	1,414	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			202.00000	204	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,783.00000	3,850	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,343.00000	1,303	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			274.00000	299	20.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			614.00000	605	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,245.00000	1,300	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,920.00000	4,855	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,435.00000	3,370	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	16	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,015.00000	1,963	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			96.00000	108	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			985.00000	961	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			566.00000	607	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			289.00000	289	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,870.00000	2,935	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			89.00000	91	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,670.00000	5,737	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			43.00000	45	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,124.00000	7,191	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,170.00000	5,105	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,682.00000	3,617	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	13	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,238.00000	2,182	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			69.00000	77	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			317.00000	316	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,647.00000	2,712	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			186.00000	188	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,016.00000	4,084	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			100.00000	102	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,431.00000	5,498	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			49.00000	51	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,879.00000	6,946	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,527.00000	1,483	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			207.00000	228	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			628.00000	617	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,208.00000	1,263	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			553.00000	546	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,434.00000	1,492	25.60	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 14/06/2010 Currency Future	11.85	Call		232.00000	234	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,413.00000	3,479	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,484.00000	3,420	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		15.00000	15	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,516.00000	2,456	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		46.00000	51	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,643.00000	1,597	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		174.00000	192	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		295.00000	294	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,825.00000	2,890	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		147.00000	149	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,677.00000	4,744	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,705.00000	2,643	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		35.00000	38	22.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,804.00000	1,755	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		135.00000	151	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		220.00000	222	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,551.00000	3,618	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		158.00000	160	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,488.00000	4,556	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		278.00000	279	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,959.00000	3,024	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		195.00000	197	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,876.00000	3,943	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		137.00000	139	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,817.00000	4,884	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,731.00000	3,667	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	13	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,752.00000	2,690	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		33.00000	36	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,846.00000	1,796	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		126.00000	141	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,134.00000	1,105	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		415.00000	451	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		268.00000	269	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,049.00000	3,114	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		130.00000	132	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,911.00000	4,978	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,583.00000	3,519	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		14.00000	14	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,610.00000	2,549	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		40.00000	45	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,723.00000	1,675	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		153.00000	171	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,057.00000	1,030	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.10	Put		487.00000	526	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		367.00000	365	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,298.00000	2,361	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		254.00000	255	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,184.00000	3,250	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		121.00000	123	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,052.00000	5,119	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,534.00000	3,469	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		14.00000	15	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,563.00000	2,502	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		43.00000	48	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,683.00000	1,636	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		163.00000	181	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		249.00000	250	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,230.00000	3,296	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		176.00000	179	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,157.00000	4,225	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		119.00000	121	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,099.00000	5,166	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		353.00000	352	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,384.00000	2,448	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		245.00000	246	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,275.00000	3,342	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		174.00000	176	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,204.00000	4,272	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		116.00000	118	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,146.00000	5,213	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		263.00000	264	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,094.00000	3,160	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		127.00000	129	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,958.00000	5,025	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,781.00000	3,716	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		11.00000	12	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,800.00000	2,737	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		30.00000	33	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,887.00000	1,837	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		118.00000	133	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,162.00000	1,131	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		392.00000	427	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		396.00000	394	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,127.00000	2,190	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		273.00000	274	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,004.00000	3,069	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		134.00000	135	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,864.00000	4,931	31.65	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,830.00000	3,766	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		11.00000	12	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,848.00000	2,785	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		28.00000	31	22.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,930.00000	1,879	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		110.00000	124	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,189.00000	1,158	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		370.00000	404	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,880.00000	3,815	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		11.00000	11	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,896.00000	2,833	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		26.00000	28	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,972.00000	1,920	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		103.00000	116	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		1,218.00000	1,186	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		349.00000	381	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		284.00000	284	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		2,914.00000	2,979	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		199.00000	201	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		3,829.00000	3,896	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		140.00000	142	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		4,771.00000	4,838	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		0.00000	3,964	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		0.00000	10	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		0.00000	2,977	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		0.00000	22	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		0.00000	2,049	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		0.00000	94	21.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		0.00000	300	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		0.00000	2,846	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		0.00000	152	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		0.00000	4,698	31.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.93390	13.10400		22.01	6,337,611.00	490	36,365.00
£ / R On 12/06/2009 Currency Future	13.10	Call		237.00000	171	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		233.00000	337	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		181.00000	129	24.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		327.00000	445	24.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		198.00000	142	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		294.00000	408	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		165.00000	117	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		361.00000	483	24.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		237.00000	171	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		233.00000	337	23.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		217.00000	155	23.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.15	Put			263.00000	371	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			312.00000	225	22.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			158.00000	242	22.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			404.00000	297	21.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			100.00000	163	21.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			444.00000	325	21.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			90.00000	141	21.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			486.00000	355	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			82.00000	121	21.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			604.00000	465	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			50.00000	81	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			524.00000	387	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			70.00000	103	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			371.00000	271	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			117.00000	187	21.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			137.00000	96	25.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			433.00000	562	25.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			150.00000	106	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			396.00000	522	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			124.00000	88	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			470.00000	604	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			47.00000	29	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			843.00000	995	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			92.00000	66	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			588.00000	732	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			83.00000	58	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			629.00000	774	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			75.00000	51	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			671.00000	817	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			53.00000	34	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			799.00000	950	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			31.00000	19	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			977.00000	1,135	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			41.00000	25	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			887.00000	1,041	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			47.00000	29	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			843.00000	995	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			35.00000	22	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			931.00000	1,088	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			23.00000	14	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,069.00000	1,230	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			20.00000	12	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,116.00000	1,278	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			17.00000	10	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,163.00000	1,326	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.30	Call			14.00000	8	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,210.00000	1,374	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			27.00000	16	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,023.00000	1,182	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			4.00000	2	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,550.00000	1,719	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,798.00000	1,967	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,296.00000	2,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,997.00000	2,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,897.00000	2,067	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,947.00000	2,117	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			2.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,798.00000	1,967	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			10.00000	6	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,306.00000	1,472	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			6.00000	3	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,452.00000	1,620	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			4.00000	2	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,600.00000	1,768	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,699.00000	1,867	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,748.00000	1,917	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,847.00000	2,017	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			4.00000	2	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,550.00000	1,719	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			3.00000	2	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,649.00000	1,818	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			5.00000	3	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,501.00000	1,669	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			5.00000	3	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,501.00000	1,669	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			8.00000	4	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,404.00000	1,570	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			12.00000	7	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,258.00000	1,423	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			9.00000	5	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,355.00000	1,521	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.35	Put			2,246.00000	2,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,047.00000	2,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,246.00000	2,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,947.00000	2,117	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,346.00000	2,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,146.00000	2,316	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			23.00000	14	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,069.00000	1,230	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			2.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,748.00000	1,917	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,097.00000	2,266	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,446.00000	2,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,796.00000	2,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,046.00000	3,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,746.00000	2,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,546.00000	2,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,596.00000	2,766	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,496.00000	2,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,646.00000	2,816	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,496.00000	2,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,246.00000	3,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,896.00000	3,066	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,996.00000	3,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,396.00000	3,566	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,096.00000	3,266	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,296.00000	3,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,496.00000	3,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,596.00000	3,766	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,646.00000	3,816	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,346.00000	3,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,146.00000	3,316	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,696.00000	3,866	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,046.00000	4,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,946.00000	4,116	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,396.00000	4,566	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,696.00000	4,866	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,296.00000	5,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,896.00000	6,066	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,046.00000	6,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,696.00000	5,866	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,246.00000	5,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,146.00000	5,316	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,646.00000	5,816	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,146.00000	4,316	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,196.00000	3,366	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,696.00000	2,866	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,997.00000	2,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.30	Put			2,196.00000	2,366	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,296.00000	2,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,396.00000	2,566	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			3.00000	1	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,699.00000	1,867	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,196.00000	2,366	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,047.00000	2,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,446.00000	2,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,696.00000	2,866	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,796.00000	2,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,546.00000	2,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,096.00000	3,266	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,796.00000	2,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,996.00000	3,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,846.00000	3,016	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,946.00000	3,116	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,296.00000	3,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,896.00000	3,066	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,196.00000	3,366	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,496.00000	3,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,696.00000	3,866	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,596.00000	3,766	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,796.00000	3,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,896.00000	4,066	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,796.00000	3,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,996.00000	4,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,446.00000	3,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,546.00000	3,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,746.00000	3,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,846.00000	4,016	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,046.00000	3,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,246.00000	3,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,746.00000	3,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,246.00000	4,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,346.00000	4,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,446.00000	4,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,546.00000	4,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,346.00000	5,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,446.00000	5,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,546.00000	5,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,746.00000	5,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,846.00000	6,016	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,946.00000	6,116	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,746.00000	4,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,846.00000	5,016	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,946.00000	5,116	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Put			5,046.00000	5,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,846.00000	5,016	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,046.00000	5,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,346.00000	5,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,546.00000	5,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,396.00000	5,566	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,496.00000	5,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,596.00000	5,766	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,796.00000	5,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,996.00000	6,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,096.00000	6,266	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,746.00000	5,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,946.00000	6,116	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,146.00000	6,316	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,246.00000	6,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,346.00000	6,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,446.00000	6,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,796.00000	5,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,196.00000	6,366	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,296.00000	6,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,296.00000	4,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,496.00000	4,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,596.00000	4,766	26.29	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,796.00000	4,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,896.00000	5,066	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,996.00000	5,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,096.00000	5,266	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,996.00000	4,166	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,096.00000	4,266	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,196.00000	4,366	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,296.00000	4,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,796.00000	4,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,546.00000	3,716	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,046.00000	4,216	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,946.00000	4,116	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,246.00000	4,416	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,446.00000	4,616	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,346.00000	3,516	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,746.00000	2,916	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			6.00000	3	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,452.00000	1,620	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			67.00000	44	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			713.00000	860	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			31.00000	19	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			977.00000	1,135	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			61.00000	39	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			757.00000	905	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			10.00000	6	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,306.00000	1,472	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			112.00000	79	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			508.00000	646	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			61.00000	39	26.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.80	Put			757.00000	905	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			53.00000	34	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			799.00000	950	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			12.00000	7	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,258.00000	1,423	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			14.00000	8	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,210.00000	1,374	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			102.00000	72	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			548.00000	688	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			83.00000	58	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			629.00000	774	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			102.00000	72	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			548.00000	688	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			137.00000	96	25.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			433.00000	562	25.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,204.00000	5,034	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,704.00000	3,534	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,204.00000	2,034	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			733.00000	589	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			29.00000	55	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,296.00000	5,466	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,796.00000	6,966	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,654.00000	5,484	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,154.00000	3,984	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,654.00000	2,484	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,158.00000	993	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			4.00000	10	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,904.00000	5,734	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,404.00000	4,234	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,904.00000	2,734	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,405.00000	1,237	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			1.00000	3	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			341.00000	247	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			137.00000	213	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.00	Call		285.00000	205	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		181.00000	271	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		689.00000	549	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		35.00000	65	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		260.00000	187	22.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		206.00000	303	22.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		824.00000	673	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		20.00000	39	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		733.00000	589	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		29.00000	55	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		646.00000	510	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		42.00000	76	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		563.00000	421	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		59.00000	87	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		341.00000	247	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		137.00000	213	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		870.00000	717	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		16.00000	33	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		778.00000	631	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		24.00000	47	22.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		563.00000	421	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		59.00000	87	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		524.00000	387	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		70.00000	103	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		217.00000	155	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		263.00000	371	23.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		92.00000	66	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		588.00000	732	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.14650	13.31510		21.45	0.00	0	4,232.00
£ / R On 14/09/2009 Currency Future	13.30	Call		622.00000	556	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		607.00000	709	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		564.00000	504	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		698.00000	808	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		528.00000	474	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		763.00000	877	22.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		582.00000	521	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		667.00000	774	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		664.00000	593	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		548.00000	646	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		685.00000	613	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		520.00000	616	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		756.00000	676	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		441.00000	530	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		781.00000	698	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		416.00000	502	20.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Call			808.00000	721	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			393.00000	475	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			900.00000	796	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			335.00000	400	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			838.00000	745	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			373.00000	449	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			731.00000	655	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			466.00000	558	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			582.00000	521	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			667.00000	774	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			512.00000	459	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			797.00000	913	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			496.00000	445	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			831.00000	949	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			368.00000	320	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,153.00000	1,274	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			452.00000	406	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			937.00000	1,060	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			425.00000	378	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,010.00000	1,132	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			438.00000	394	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			973.00000	1,097	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			425.00000	378	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,010.00000	1,132	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			384.00000	334	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,119.00000	1,238	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			325.00000	282	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,260.00000	1,385	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			339.00000	294	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,224.00000	1,348	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			368.00000	320	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,153.00000	1,274	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			298.00000	258	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,333.00000	1,462	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			274.00000	236	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,409.00000	1,540	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			262.00000	226	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,447.00000	1,579	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			311.00000	270	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,296.00000	1,423	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			191.00000	163	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,726.00000	1,867	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			151.00000	128	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,936.00000	2,082	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			92.00000	77	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Put			2,377.00000	2,531	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			118.00000	100	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,153.00000	2,303	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			130.00000	111	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,065.00000	2,214	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			144.00000	122	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,979.00000	2,126	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			191.00000	163	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,726.00000	1,867	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			240.00000	206	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,525.00000	1,660	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			209.00000	179	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,644.00000	1,783	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			151.00000	128	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,936.00000	2,082	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			166.00000	141	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,851.00000	1,995	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			182.00000	156	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,767.00000	1,909	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			158.00000	135	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,893.00000	2,038	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			174.00000	148	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,809.00000	1,952	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			200.00000	171	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,685.00000	1,825	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			182.00000	156	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,767.00000	1,909	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			124.00000	105	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,109.00000	2,259	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			137.00000	116	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,022.00000	2,170	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			219.00000	188	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,604.00000	1,742	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			118.00000	100	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,153.00000	2,303	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			92.00000	77	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,377.00000	2,531	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			107.00000	90	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,242.00000	2,394	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			87.00000	73	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,422.00000	2,577	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			83.00000	70	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,468.00000	2,623	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			101.00000	86	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,286.00000	2,439	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.40	Call			286.00000	247	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,371.00000	1,500	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			74.00000	63	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,559.00000	2,716	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			229.00000	197	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,564.00000	1,700	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			200.00000	171	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,685.00000	1,825	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			112.00000	95	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,197.00000	2,349	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			311.00000	270	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,296.00000	1,423	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			400.00000	348	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,084.00000	1,202	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			412.00000	363	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,047.00000	1,166	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			353.00000	307	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,188.00000	1,310	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			251.00000	216	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,486.00000	1,619	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			124.00000	105	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,109.00000	2,259	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			67.00000	56	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,652.00000	2,810	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			112.00000	95	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,197.00000	2,349	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			74.00000	63	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,559.00000	2,716	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			67.00000	56	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,652.00000	2,810	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			60.00000	50	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,745.00000	2,904	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			54.00000	45	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,839.00000	2,999	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			158.00000	135	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,893.00000	2,038	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			96.00000	81	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,331.00000	2,485	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			78.00000	66	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,513.00000	2,669	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			96.00000	81	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,331.00000	2,485	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			71.00000	59	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,605.00000	2,763	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			63.00000	53	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.95	Put			2,698.00000	2,857	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			57.00000	48	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,792.00000	2,951	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			286.00000	247	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,371.00000	1,500	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			43.00000	36	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,028.00000	3,190	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			353.00000	307	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,188.00000	1,310	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			229.00000	197	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,564.00000	1,700	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			144.00000	122	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,979.00000	2,126	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			240.00000	206	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,525.00000	1,660	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			466.00000	419	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			901.00000	1,022	23.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			438.00000	394	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			973.00000	1,097	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			384.00000	334	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,119.00000	1,238	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			251.00000	216	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,486.00000	1,619	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			452.00000	406	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			937.00000	1,060	23.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			481.00000	432	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			865.00000	985	23.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			298.00000	258	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,333.00000	1,462	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			546.00000	489	22.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			731.00000	842	22.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			512.00000	459	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			797.00000	913	22.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,215.00000	5,047	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,716.00000	3,547	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	1	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,243.00000	2,085	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			28.00000	38	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			998.00000	887	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			282.00000	341	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			17.00000	14	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,802.00000	3,968	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	2	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,287.00000	5,456	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,785.00000	6,954	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,665.00000	5,497	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,165.00000	3,997	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,676.00000	2,512	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			10.00000	15	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,325.00000	1,196	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			160.00000	199	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			29.00000	24	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,364.00000	3,528	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			5.00000	4	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,839.00000	5,007	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	0	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,335.00000	6,504	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,915.00000	5,747	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,415.00000	4,247	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,921.00000	2,755	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			6.00000	8	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,527.00000	1,389	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			112.00000	142	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			39.00000	32	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,124.00000	3,286	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			6.00000	5	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,591.00000	4,759	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,086.00000	6,254	23.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			708.00000	633	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			492.00000	587	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			964.00000	856	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			299.00000	360	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			642.00000	574	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			577.00000	677	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			602.00000	538	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			637.00000	741	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,066.00000	951	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			251.00000	305	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			932.00000	826	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			317.00000	380	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			868.00000	770	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			353.00000	424	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			708.00000	633	21.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.10	Put		492.00000	587	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,101.00000	984	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		236.00000	288	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,031.00000	919	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		266.00000	323	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		838.00000	745	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		373.00000	449	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		808.00000	721	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		393.00000	475	20.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		685.00000	613	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		520.00000	616	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		602.00000	538	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		637.00000	741	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		496.00000	445	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		831.00000	949	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.33800	13.50150		21.44	666,900.00	50	1,476.00
£ / R On 14/12/2009 Currency Future	13.50	Call		844.00000	782	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		843.00000	944	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		788.00000	731	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		937.00000	1,043	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		753.00000	699	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,002.00000	1,111	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		806.00000	747	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		905.00000	1,009	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		885.00000	819	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		783.00000	881	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		905.00000	838	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		753.00000	850	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		967.00000	899	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		666.00000	761	21.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		990.00000	920	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		638.00000	732	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,013.00000	940	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		611.00000	702	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,097.00000	1,006	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		546.00000	618	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,069.00000	983	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		567.00000	645	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		806.00000	747	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		905.00000	1,009	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		736.00000	680	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,035.00000	1,142	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		770.00000	715	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		969.00000	1,077	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		720.00000	660	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.85	Put		1,069.00000	1,172	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		558.00000	507	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,357.00000	1,469	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		665.00000	606	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,164.00000	1,268	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		646.00000	588	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,195.00000	1,300	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		646.00000	588	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,195.00000	1,300	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		628.00000	571	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,227.00000	1,333	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		575.00000	522	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,324.00000	1,434	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		510.00000	462	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,459.00000	1,574	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		542.00000	491	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,391.00000	1,503	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		526.00000	477	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,425.00000	1,539	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		495.00000	448	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,494.00000	1,610	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		386.00000	348	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,784.00000	1,910	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		398.00000	359	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,747.00000	1,871	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		466.00000	421	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,564.00000	1,683	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		438.00000	395	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,636.00000	1,757	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		411.00000	371	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,710.00000	1,833	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		362.00000	326	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,860.00000	1,988	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		339.00000	305	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,938.00000	2,067	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		318.00000	285	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,016.00000	2,147	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		243.00000	217	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,341.00000	2,479	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		628.00000	571	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,227.00000	1,333	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		592.00000	538	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,291.00000	1,400	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		704.00000	642	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,103.00000	1,204	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Call			466.00000	421	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,564.00000	1,683	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			610.00000	554	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,259.00000	1,366	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			480.00000	434	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,529.00000	1,646	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			452.00000	408	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,600.00000	1,720	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			424.00000	383	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,673.00000	1,795	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			328.00000	295	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,977.00000	2,107	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			720.00000	660	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,069.00000	1,172	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			685.00000	623	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,133.00000	1,235	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			610.00000	554	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,259.00000	1,366	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			480.00000	434	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,529.00000	1,646	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			374.00000	337	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,822.00000	1,949	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			452.00000	408	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,600.00000	1,720	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			350.00000	315	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,899.00000	2,027	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			704.00000	642	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,103.00000	1,204	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			526.00000	477	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,425.00000	1,539	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			386.00000	348	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,784.00000	1,910	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			542.00000	491	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,391.00000	1,503	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,202.00000	5,038	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,712.00000	3,552	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			10.00000	14	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,308.00000	2,168	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			107.00000	130	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,187.00000	1,090	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			485.00000	552	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			211.00000	189	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,510.00000	2,651	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			69.00000	61	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.30	Put		3,868.00000	4,023	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		20.00000	18	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,319.00000	5,480	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		5.00000	5	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,804.00000	6,967	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,652.00000	5,488	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,155.00000	3,994	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		4.00000	6	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,710.00000	2,562	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		59.00000	74	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,481.00000	1,370	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		330.00000	382	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		287.00000	258	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,136.00000	2,270	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		98.00000	87	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,447.00000	3,599	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		29.00000	26	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,878.00000	5,038	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		8.00000	7	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,357.00000	6,519	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,902.00000	5,738	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,404.00000	4,241	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	3	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,942.00000	2,790	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		41.00000	52	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,662.00000	1,543	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		260.00000	305	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		118.00000	105	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,217.00000	3,367	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		36.00000	32	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,635.00000	4,794	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		10.00000	9	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,109.00000	6,271	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		925.00000	858	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		724.00000	820	21.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		885.00000	819	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		783.00000	881	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,127.00000	1,033	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		525.00000	595	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,313.00000	1,210	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		411.00000	472	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,249.00000	1,149	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		447.00000	511	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.90	Call			1,127.00000	1,033	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			525.00000	595	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,217.00000	1,119	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			466.00000	531	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,156.00000	1,062	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			505.00000	574	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,040.00000	961	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			589.00000	673	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			946.00000	878	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			695.00000	790	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			864.00000	800	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			813.00000	912	21.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			825.00000	765	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			874.00000	977	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			665.00000	606	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,164.00000	1,268	22.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			905.00000	838	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			753.00000	850	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.52790		13.68870		20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,017.00000	950	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,028.00000	1,122	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			962.00000	899	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,123.00000	1,221	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			927.00000	866	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,189.00000	1,288	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			980.00000	915	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,091.00000	1,187	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,055.00000	985	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			967.00000	1,058	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,096.00000	1,023	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			907.00000	995	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,228.00000	4,075	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			39.00000	47	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,258.00000	3,099	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			69.00000	71	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,363.00000	2,223	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			174.00000	195	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,614.00000	1,500	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			425.00000	472	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			762.00000	713	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,574.00000	1,685	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			550.00000	517	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,361.00000	2,489	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			404.00000	378	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,215.00000	3,351	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.50	Call			300.00000	281	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,111.00000	4,253	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,133.00000	3,977	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			45.00000	49	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,161.00000	3,007	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			72.00000	79	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,280.00000	2,144	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			191.00000	216	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,548.00000	1,443	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			460.00000	515	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			736.00000	689	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,648.00000	1,761	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			533.00000	500	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,444.00000	2,572	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			392.00000	367	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,303.00000	3,439	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			291.00000	269	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,203.00000	4,341	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,039.00000	3,879	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			51.00000	51	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,064.00000	2,916	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			75.00000	88	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,198.00000	2,066	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			210.00000	238	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,485.00000	1,389	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			496.00000	561	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			711.00000	666	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,723.00000	1,838	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			517.00000	484	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,529.00000	2,656	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			381.00000	356	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,392.00000	3,528	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			283.00000	258	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,294.00000	4,430	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,941.00000	3,781	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			53.00000	53	22.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,973.00000	2,826	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			84.00000	98	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,120.00000	1,989	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			231.00000	261	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,429.00000	1,336	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			540.00000	608	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			688.00000	644	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,799.00000	1,917	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			501.00000	469	25.02	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 15/03/2010 Currency Future	15.80	Put		2,612.00000	2,741	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		369.00000	345	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,480.00000	3,617	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		271.00000	247	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,383.00000	4,519	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,795.00000	3,635	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		56.00000	57	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,838.00000	2,693	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		99.00000	115	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,005.00000	1,877	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		266.00000	300	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,350.00000	1,261	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		611.00000	684	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		655.00000	614	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,916.00000	2,036	23.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		478.00000	447	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,739.00000	2,869	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		352.00000	330	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,614.00000	3,752	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		255.00000	231	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,516.00000	4,654	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		3,892.00000	3,732	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		54.00000	55	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		2,928.00000	2,782	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		89.00000	104	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,081.00000	1,952	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		242.00000	274	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,402.00000	1,311	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		563.00000	633	19.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		677.00000	634	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,838.00000	1,956	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		493.00000	462	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,654.00000	2,784	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		363.00000	340	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,525.00000	3,662	26.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		266.00000	242	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,427.00000	4,564	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.71940	13.87340		21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,217.00000	1,160	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,194.00000	1,291	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,144.00000	1,092	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,321.00000	1,422	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,110.00000	1,059	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,387.00000	1,490	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,198.00000	1,143	21.88	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	13.90	Put		1,225.00000	1,323	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,162.00000	1,108	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,289.00000	1,389	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,255.00000	1,197	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,131.00000	1,227	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,355.00000	1,292	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		982.00000	1,072	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,376.00000	1,312	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		953.00000	1,043	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,465.00000	1,396	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		842.00000	927	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,420.00000	1,353	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		897.00000	984	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,236.00000	1,178	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,162.00000	1,259	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,198.00000	1,143	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,225.00000	1,323	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,127.00000	1,075	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,354.00000	1,456	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		970.00000	927	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,696.00000	1,807	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,045.00000	997	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,521.00000	1,628	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,398.00000	1,332	21.11	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		925.00000	1,013	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		449.00000	431	26.72	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,076.00000	4,211	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,180.00000	1,125	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,257.00000	1,356	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,978.00000	1,876	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		454.00000	506	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,663.00000	1,583	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		639.00000	714	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		783.00000	751	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,260.00000	2,381	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		605.00000	580	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,081.00000	3,210	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		467.00000	448	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,944.00000	4,078	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		363.00000	343	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,840.00000	4,974	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,011.00000	1,908	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		438.00000	488	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,693.00000	1,608	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		619.00000	689	20.14	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Call		1,442.00000	1,374	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		869.00000	955	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,061.00000	1,012	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,487.00000	1,593	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		794.00000	761	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,221.00000	2,341	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		612.00000	587	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,039.00000	3,168	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		473.00000	453	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,900.00000	4,034	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		368.00000	349	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,794.00000	4,930	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,286.00000	5,135	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		13.00000	15	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,854.00000	3,707	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		80.00000	88	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,528.00000	2,404	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		255.00000	284	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,536.00000	1,463	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		763.00000	844	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		643.00000	618	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,870.00000	2,999	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		438.00000	420	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,165.00000	4,300	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		279.00000	264	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,506.00000	5,644	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		163.00000	154	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,890.00000	7,035	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,730.00000	5,577	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		6.00000	7	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,276.00000	4,130	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		53.00000	61	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,900.00000	2,769	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		177.00000	199	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,784.00000	1,690	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		561.00000	620	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		722.00000	693	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,499.00000	2,624	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		491.00000	471	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,768.00000	3,902	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		327.00000	309	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,104.00000	5,240	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		192.00000	181	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,469.00000	6,612	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,977.00000	5,824	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	5	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,512.00000	4,365	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			39.00000	45	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,116.00000	2,981	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			143.00000	161	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,944.00000	1,844	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			471.00000	524	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			772.00000	741	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,299.00000	2,421	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			523.00000	502	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,550.00000	3,683	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			357.00000	337	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,884.00000	5,018	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			210.00000	198	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,237.00000	6,379	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,418.00000	4,271	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			44.00000	51	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,480.00000	3,337	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			107.00000	117	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,609.00000	2,483	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			236.00000	263	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,879.00000	1,781	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			506.00000	562	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			999.00000	954	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,626.00000	1,735	22.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			752.00000	721	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,378.00000	2,502	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			581.00000	557	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,207.00000	3,337	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,573.00000	3,429	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			100.00000	109	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,691.00000	2,563	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			218.00000	244	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,029.00000	983	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,556.00000	1,663	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			597.00000	572	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,123.00000	3,252	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			461.00000	442	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,988.00000	4,122	26.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,560.00000	4,412	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			37.00000	43	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,620.00000	3,475	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			96.00000	105	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,732.00000	2,604	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			209.00000	234	19.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.55	Call			444.00000	425	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,120.00000	4,256	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			928.00000	887	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,805.00000	1,918	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			704.00000	676	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,580.00000	2,706	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			544.00000	522	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,420.00000	3,552	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			422.00000	404	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,298.00000	4,435	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			864.00000	827	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,990.00000	2,107	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			660.00000	634	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,786.00000	2,915	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			510.00000	489	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,637.00000	3,770	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			396.00000	380	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,523.00000	4,660	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,183.00000	4,037	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			59.00000	67	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,251.00000	3,111	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			127.00000	141	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,409.00000	2,289	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			285.00000	319	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,723.00000	1,634	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			599.00000	665	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			805.00000	771	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,182.00000	2,302	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			620.00000	595	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,996.00000	3,126	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			479.00000	459	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,856.00000	3,990	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			372.00000	356	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,749.00000	4,886	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,043.00000	3,895	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			69.00000	75	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,294.00000	2,180	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			320.00000	361	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,637.00000	1,558	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			663.00000	739	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,995.00000	3,848	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			72.00000	78	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,072.00000	2,938	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			149.00000	168	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,257.00000	2,145	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.95	Put		334.00000	376	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,611.00000	1,534	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		687.00000	764	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		762.00000	731	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,339.00000	2,461	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		589.00000	564	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,165.00000	3,295	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		455.00000	436	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,032.00000	4,167	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		351.00000	332	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,928.00000	5,062	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,901.00000	3,754	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		77.00000	84	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,986.00000	2,853	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		163.00000	183	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,185.00000	2,075	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		362.00000	406	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,561.00000	1,486	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		737.00000	817	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		742.00000	712	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,418.00000	2,542	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		573.00000	550	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,250.00000	3,380	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		339.00000	320	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,016.00000	5,151	27.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,807.00000	3,660	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		83.00000	91	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,114.00000	2,007	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		391.00000	438	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,512.00000	1,440	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		789.00000	871	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		558.00000	535	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,335.00000	3,466	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		432.00000	414	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,209.00000	4,345	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		0.00000	3,942	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		0.00000	73	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		0.00000	3,024	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		0.00000	155	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		0.00000	2,216	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		0.00000	347	19.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.29370	11.39210		20.97	14,444,642.30	1,279	38,379.00
€ / R On 12/06/2009 Currency Future	11.40	Call		197.00000	150	21.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		204.00000	256	21.62	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 12/06/2009 Currency Future	11.65	Call			113.00000	82	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			371.00000	438	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			113.00000	82	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			371.00000	438	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call			158.00000	119	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put			266.00000	325	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			142.00000	105	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			300.00000	362	22.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			90.00000	62	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			448.00000	518	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			127.00000	93	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			335.00000	400	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			219.00000	168	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			177.00000	224	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			243.00000	188	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			151.00000	195	20.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			299.00000	236	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			107.00000	142	20.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			176.00000	133	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			234.00000	290	21.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			80.00000	52	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			487.00000	559	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			69.00000	44	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			527.00000	601	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			69.00000	44	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			527.00000	601	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			51.00000	31	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			608.00000	688	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			18.00000	10	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			876.00000	966	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			31.00000	18	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			739.00000	824	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			31.00000	18	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			739.00000	824	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			15.00000	8	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			923.00000	1,014	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			22.00000	12	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			830.00000	918	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			12.00000	6	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			970.00000	1,063	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			10.00000	5	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,018.00000	1,111	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			8.00000	4	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,066.00000	1,160	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			4.00000	2	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.60	Put			1,212.00000	1,308	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2.00000	1	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,410.00000	1,507	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,609.00000	1,707	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,559.00000	1,657	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,908.00000	2,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,958.00000	2,056	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,858.00000	1,956	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,808.00000	1,906	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,758.00000	1,856	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,758.00000	1,856	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,658.00000	1,756	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,108.00000	2,206	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,258.00000	2,356	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,308.00000	2,406	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,008.00000	2,106	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,958.00000	2,056	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,658.00000	1,756	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1.00000	1	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,459.00000	1,557	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,708.00000	1,806	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,509.00000	1,607	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,058.00000	2,156	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,258.00000	2,356	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,308.00000	2,406	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,408.00000	2,506	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,508.00000	2,606	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,208.00000	2,306	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,908.00000	2,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,158.00000	2,256	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,558.00000	2,656	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,608.00000	2,706	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,708.00000	2,806	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,258.00000	3,356	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,308.00000	3,406	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,958.00000	3,056	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,758.00000	2,856	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,458.00000	2,556	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,208.00000	2,306	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,158.00000	2,256	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,408.00000	2,506	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,008.00000	2,106	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,708.00000	2,806	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,108.00000	3,206	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,508.00000	3,606	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,808.00000	3,906	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,908.00000	3,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.20	Put		2,808.00000	2,906	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		1.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,509.00000	1,607	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		2.00000	1	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,360.00000	1,457	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		15.00000	8	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		923.00000	1,014	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		12.00000	6	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		970.00000	1,063	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		5.00000	3	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,163.00000	1,259	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		7.00000	3	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		1,115.00000	1,210	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		4.00000	2	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,261.00000	1,358	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		37.00000	22	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		694.00000	778	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		26.00000	15	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		784.00000	871	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		101.00000	72	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		409.00000	478	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		59.00000	37	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		567.00000	644	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		43.00000	26	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		651.00000	733	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		5.00000	3	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,163.00000	1,259	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		3.00000	1	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,311.00000	1,408	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		37.00000	22	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		694.00000	778	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		26.00000	15	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		784.00000	871	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		4.00000	2	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,261.00000	1,358	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		1.00000	1	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,459.00000	1,557	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		4.00000	2	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,212.00000	1,308	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		10.00000	5	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		1,018.00000	1,111	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		2.00000	1	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,410.00000	1,507	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put		2,358.00000	2,456	23.38	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,508.00000	2,606	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,858.00000	2,956	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,058.00000	3,156	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,158.00000	3,256	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,358.00000	3,456	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,458.00000	3,556	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,558.00000	3,656	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,658.00000	3,756	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,008.00000	3,106	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,208.00000	3,306	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,908.00000	3,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,008.00000	3,106	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,208.00000	3,306	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,408.00000	3,506	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,608.00000	3,706	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,708.00000	3,806	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,908.00000	4,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			4,008.00000	4,106	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			4,108.00000	4,206	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,208.00000	4,306	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,408.00000	3,506	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,508.00000	3,606	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.30	Put		3,908.00000	4,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,658.00000	2,756	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,708.00000	1,806	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,658.00000	2,756	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,758.00000	2,856	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,808.00000	2,906	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call		5,142.00000	5,044	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call		3,642.00000	3,544	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call		2,142.00000	2,044	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call		658.00000	571	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put		16.00000	27	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		3,858.00000	3,956	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		5,358.00000	5,456	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,858.00000	6,956	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,492.00000	5,394	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		3,992.00000	3,894	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,492.00000	2,394	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		994.00000	898	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		2.00000	4	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,008.00000	5,106	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,508.00000	6,606	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,592.00000	5,494	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,092.00000	3,994	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,592.00000	2,494	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,093.00000	996	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		1.00000	2	20.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,908.00000	5,006	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,408.00000	6,506	23.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			127.00000	93	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			335.00000	400	22.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			402.00000	325	19.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			60.00000	81	19.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			331.00000	263	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			89.00000	119	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call			270.00000	211	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put			128.00000	167	20.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call			442.00000	359	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put			50.00000	65	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			365.00000	293	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			73.00000	99	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call			524.00000	446	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put			32.00000	52	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call			365.00000	293	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put			73.00000	99	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			331.00000	263	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put			89.00000	119	20.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			219.00000	168	21.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			177.00000	224	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.47460		11.57060		20.93	57,510,695.20	5,012	7,777.00
€ / R On 14/09/2009 Currency Future	11.55	Call			533.00000	492	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			513.00000	568	21.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			443.00000	410	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			673.00000	735	21.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call			427.00000	395	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			707.00000	771	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			477.00000	441	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			606.00000	666	21.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			460.00000	425	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			639.00000	700	21.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			412.00000	381	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			742.00000	807	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			554.00000	511	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			483.00000	537	20.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			618.00000	572	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			398.00000	448	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			495.00000	457	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			574.00000	632	21.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			380.00000	347	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			809.00000	872	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 14/09/2009 Currency Future	11.95	Call		398.00000	364	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		777.00000	839	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		362.00000	330	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		841.00000	906	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		345.00000	314	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		874.00000	940	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		256.00000	232	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		1,085.00000	1,157	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		283.00000	257	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put		1,013.00000	1,082	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		298.00000	270	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		977.00000	1,046	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		243.00000	220	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		1,122.00000	1,195	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		230.00000	208	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		1,160.00000	1,234	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		207.00000	187	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,237.00000	1,312	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		196.00000	177	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,276.00000	1,352	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		167.00000	150	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,396.00000	1,475	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		133.00000	119	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,562.00000	1,644	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		105.00000	94	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,734.00000	1,819	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		111.00000	100	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,691.00000	1,775	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		111.00000	100	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,691.00000	1,775	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		73.00000	65	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		2,002.00000	2,090	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		68.00000	61	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		2,048.00000	2,136	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		77.00000	69	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,957.00000	2,044	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		82.00000	73	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,912.00000	1,999	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		88.00000	78	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,867.00000	1,953	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		88.00000	78	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,867.00000	1,953	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		99.00000	88	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,778.00000	1,864	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		56.00000	50	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 14/09/2009 Currency Future	13.70	Put		2,186.00000	2,275	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		46.00000	41	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,326.00000	2,416	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		43.00000	38	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,373.00000	2,464	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		64.00000	57	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,093.00000	2,182	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		93.00000	83	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,822.00000	1,908	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		93.00000	83	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,822.00000	1,908	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		82.00000	73	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,912.00000	1,999	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		125.00000	112	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,605.00000	1,688	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		53.00000	47	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,232.00000	2,322	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		60.00000	53	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,140.00000	2,229	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		43.00000	38	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,373.00000	2,464	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		41.00000	36	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,420.00000	2,511	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		38.00000	34	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,467.00000	2,559	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		33.00000	29	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,563.00000	2,655	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		50.00000	44	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,279.00000	2,369	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		118.00000	106	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,648.00000	1,731	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		29.00000	25	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,658.00000	2,751	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		11.00000	10	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,291.00000	3,385	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		50.00000	44	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,279.00000	2,369	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		33.00000	29	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,563.00000	2,655	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		25.00000	22	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		2,755.00000	2,848	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		22.00000	19	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		2,851.00000	2,945	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		19.00000	17	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		2,948.00000	3,042	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 14/09/2009 Currency Future	14.60	Call			16.00000	14	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,046.00000	3,140	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			64.00000	57	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,093.00000	2,182	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			25.00000	22	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,755.00000	2,848	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			22.00000	19	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,851.00000	2,945	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			186.00000	167	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,315.00000	1,393	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			167.00000	150	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,396.00000	1,475	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			149.00000	134	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,478.00000	1,559	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			68.00000	61	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,048.00000	2,136	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			36.00000	31	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,515.00000	2,607	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			31.00000	27	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,610.00000	2,703	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			27.00000	24	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,706.00000	2,799	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			118.00000	106	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,648.00000	1,731	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			149.00000	134	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,478.00000	1,559	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			157.00000	141	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,437.00000	1,517	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			141.00000	126	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,520.00000	1,601	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			46.00000	41	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,326.00000	2,416	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			125.00000	112	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,605.00000	1,688	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			60.00000	53	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,140.00000	2,229	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			176.00000	158	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,355.00000	1,434	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			207.00000	187	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,237.00000	1,312	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			269.00000	244	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			1,049.00000	1,119	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			219.00000	197	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,198.00000	1,273	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			329.00000	299	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 14/09/2009 Currency Future	12.15	Put		908.00000	975	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		269.00000	244	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,049.00000	1,119	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		157.00000	141	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,437.00000	1,517	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		345.00000	314	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		874.00000	940	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		313.00000	285	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		942.00000	1,010	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		329.00000	299	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		908.00000	975	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		196.00000	177	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,276.00000	1,352	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,171.00000	5,075	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,671.00000	3,575	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,181.00000	2,088	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		10.00000	13	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		883.00000	818	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		213.00000	243	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		5.00000	4	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,834.00000	3,930	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,330.00000	5,426	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,829.00000	6,925	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,471.00000	5,375	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,971.00000	3,875	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,475.00000	2,380	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	6	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,105.00000	1,031	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		134.00000	157	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		8.00000	7	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,537.00000	3,632	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,030.00000	5,126	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,529.00000	6,625	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,621.00000	5,525	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,121.00000	4,025	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.56	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 14/09/2009 Currency Future	8.95	Call		2,623.00000	2,528	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		3.00000	4	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,225.00000	1,147	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		104.00000	123	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		10.00000	9	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,389.00000	3,484	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,880.00000	4,976	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,379.00000	6,475	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		514.00000	474	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		543.00000	600	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		666.00000	617	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		346.00000	392	20.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		575.00000	531	20.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		454.00000	507	20.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		751.00000	691	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		280.00000	317	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		692.00000	640	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		322.00000	366	19.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		642.00000	594	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		371.00000	419	20.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		596.00000	552	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		425.00000	477	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		596.00000	552	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		425.00000	477	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		412.00000	381	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		742.00000	807	22.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		514.00000	474	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		543.00000	600	21.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Call		0.00000	665	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.15	Put		0.00000	341	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		0.00000	572	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		0.00000	448	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		0.00000	395	22.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		0.00000	771	22.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.63740	11.72870		20.92	232,748.00	20	2,269.00
€ / R On 14/12/2009 Currency Future	11.75	Call		714.00000	676	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		735.00000	788	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		627.00000	593	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		898.00000	956	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		677.00000	641	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		799.00000	854	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		660.00000	625	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		831.00000	887	21.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.05	Call			611.00000	578	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			932.00000	991	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			595.00000	564	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			967.00000	1,026	22.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			643.00000	609	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			864.00000	921	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			733.00000	694	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			704.00000	756	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			753.00000	712	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			675.00000	725	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			796.00000	753	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			618.00000	666	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			695.00000	658	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			767.00000	821	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			580.00000	550	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,002.00000	1,062	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			566.00000	536	22.34	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,037.00000	1,098	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			552.00000	523	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,073.00000	1,135	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			476.00000	451	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,298.00000	1,364	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			500.00000	474	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,221.00000	1,286	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			512.00000	485	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,184.00000	1,248	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			454.00000	430	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,375.00000	1,443	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			443.00000	420	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,415.00000	1,482	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			180.00000	170	27.16	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,052.00000	3,132	27.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			433.00000	409	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,454.00000	1,522	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			422.00000	399	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,493.00000	1,562	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			383.00000	363	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,655.00000	1,725	24.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			349.00000	330	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,820.00000	1,893	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			318.00000	301	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,990.00000	2,064	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			333.00000	315	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,904.00000	1,978	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			326.00000	308	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.35	Put			1,947.00000	2,021	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			326.00000	308	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,947.00000	2,021	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			285.00000	270	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,206.00000	2,282	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			279.00000	263	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,250.00000	2,325	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			291.00000	275	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,163.00000	2,238	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			298.00000	282	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,119.00000	2,194	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			304.00000	288	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,076.00000	2,151	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			298.00000	282	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,119.00000	2,194	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			311.00000	294	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,033.00000	2,107	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			259.00000	244	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,380.00000	2,456	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			341.00000	322	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,862.00000	1,935	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			159.00000	149	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,281.00000	3,362	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			272.00000	256	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,293.00000	2,369	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			246.00000	232	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,468.00000	2,545	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			235.00000	221	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,556.00000	2,633	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			223.00000	210	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,645.00000	2,723	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			213.00000	200	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,734.00000	2,813	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			333.00000	315	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,904.00000	1,978	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			318.00000	301	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,990.00000	2,064	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			265.00000	250	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,337.00000	2,413	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			252.00000	238	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,424.00000	2,500	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			240.00000	226	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,512.00000	2,589	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			374.00000	354	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,696.00000	1,767	24.40	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 14/12/2009 Currency Future	13.15	Call			357.00000	338	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,778.00000	1,850	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			285.00000	270	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,206.00000	2,282	25.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			357.00000	338	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,778.00000	1,850	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			259.00000	244	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,380.00000	2,456	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			366.00000	346	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,737.00000	1,808	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			265.00000	250	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,337.00000	2,413	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			252.00000	238	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,424.00000	2,500	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			229.00000	215	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,600.00000	2,678	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			235.00000	221	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,556.00000	2,633	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			393.00000	371	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,614.00000	1,684	24.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			402.00000	381	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,573.00000	1,643	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			366.00000	346	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,737.00000	1,808	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			291.00000	275	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,163.00000	2,238	25.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			402.00000	381	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,573.00000	1,643	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			412.00000	390	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,533.00000	1,602	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			374.00000	354	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,696.00000	1,767	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			488.00000	462	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,259.00000	1,325	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			465.00000	441	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,336.00000	1,403	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			525.00000	497	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,146.00000	1,210	22.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			454.00000	430	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,375.00000	1,443	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			538.00000	510	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,110.00000	1,172	22.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			512.00000	485	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,184.00000	1,248	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			465.00000	441	23.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Put		1,336.00000	1,403	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,301.00000	1,234	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		222.00000	246	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		993.00000	940	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		414.00000	452	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		176.00000	166	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,097.00000	3,178	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,448.00000	1,376	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		169.00000	189	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,107.00000	1,049	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		328.00000	362	19.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		842.00000	796	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		563.00000	609	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		168.00000	157	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,189.00000	3,270	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,221.00000	2,133	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		43.00000	46	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,048.00000	993	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		370.00000	406	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		112.00000	105	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,934.00000	4,018	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		43.00000	39	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,364.00000	5,452	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		15.00000	14	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,837.00000	6,926	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,514.00000	2,425	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		35.00000	37	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,232.00000	1,169	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		254.00000	282	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		130.00000	122	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,652.00000	3,734	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		53.00000	48	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,074.00000	5,161	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		19.00000	17	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,540.00000	6,630	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		566.00000	536	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,037.00000	1,098	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,660.00000	2,571	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		32.00000	34	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,336.00000	1,269	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		208.00000	231	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		141.00000	131	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,512.00000	3,594	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		58.00000	54	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,929.00000	5,016	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.10	Call			21.00000	19	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,392.00000	6,482	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,938.00000	3,848	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	10	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,955.00000	2,865	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			26.00000	28	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,986.00000	1,903	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			58.00000	66	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,200.00000	1,138	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			271.00000	301	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			164.00000	153	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,235.00000	3,316	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			98.00000	91	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,169.00000	4,253	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,037.00000	3,947	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			8.00000	9	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,053.00000	2,963	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			24.00000	26	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,076.00000	1,992	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			47.00000	54	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,265.00000	1,201	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			237.00000	264	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			172.00000	161	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,143.00000	3,224	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			105.00000	97	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,076.00000	4,159	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,086.00000	3,996	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			8.00000	9	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,102.00000	3,013	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			23.00000	25	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,124.00000	2,036	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			46.00000	49	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			107.00000	100	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,028.00000	4,113	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,839.00000	3,749	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	11	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,856.00000	2,767	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			28.00000	30	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,898.00000	1,817	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			69.00000	79	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,137.00000	1,078	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			308.00000	341	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			155.00000	146	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,327.00000	3,408	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			92.00000	85	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.90	Put		4,263.00000	4,348	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,740.00000	3,650	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		12.00000	13	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,758.00000	2,669	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		30.00000	32	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,812.00000	1,732	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		83.00000	94	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,077.00000	1,021	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		349.00000	383	19.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		148.00000	138	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,419.00000	3,501	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		86.00000	80	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,357.00000	4,442	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,642.00000	3,552	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	14	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,727.00000	1,649	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		98.00000	111	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,020.00000	966	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		392.00000	429	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		81.00000	75	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,452.00000	4,537	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,691.00000	3,601	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	13	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,709.00000	2,620	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		31.00000	33	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,769.00000	1,690	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		90.00000	103	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		144.00000	135	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,465.00000	3,547	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		83.00000	77	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,405.00000	4,490	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,889.00000	3,798	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		10.00000	11	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,906.00000	2,816	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		27.00000	29	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,942.00000	1,860	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		63.00000	72	18.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,168.00000	1,108	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		289.00000	320	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		95.00000	88	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,216.00000	4,300	28.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.80260	11.89020		20.76	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	11.90	Call		0.00000	836	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		0.00000	934	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		791.00000	753	21.51	0.00	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	12.15	Put		1,050.00000	1,100	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		775.00000	738	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,084.00000	1,135	21.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		824.00000	785	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		984.00000	1,032	21.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		807.00000	769	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,017.00000	1,066	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		759.00000	723	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,119.00000	1,170	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,665.00000	3,577	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	25	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,694.00000	2,609	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		53.00000	57	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,813.00000	1,740	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		173.00000	187	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,161.00000	1,109	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		520.00000	556	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		516.00000	491	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,875.00000	1,938	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		361.00000	342	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,720.00000	2,789	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		251.00000	238	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,611.00000	3,685	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		169.00000	157	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,528.00000	4,604	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,714.00000	3,627	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		24.00000	24	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,741.00000	2,656	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		50.00000	54	18.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,852.00000	1,778	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		162.00000	175	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,186.00000	1,133	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		496.00000	531	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		525.00000	500	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,835.00000	1,897	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		367.00000	348	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,677.00000	2,746	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		256.00000	242	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,566.00000	3,639	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		173.00000	161	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,483.00000	4,558	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,813.00000	3,725	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		22.00000	23	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,835.00000	2,751	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		45.00000	48	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.10	Call		1,931.00000	1,856	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		141.00000	153	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,239.00000	1,185	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		449.00000	482	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		545.00000	519	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,755.00000	1,816	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		381.00000	362	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,591.00000	2,659	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		265.00000	251	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,475.00000	3,548	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		181.00000	169	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,391.00000	4,466	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,862.00000	3,775	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		22.00000	22	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,883.00000	2,798	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		43.00000	46	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,972.00000	1,896	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		132.00000	143	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		1,267.00000	1,211	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		426.00000	458	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		555.00000	528	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,715.00000	1,776	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		389.00000	369	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,549.00000	2,616	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		270.00000	256	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,430.00000	3,503	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		186.00000	173	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,346.00000	4,420	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,763.00000	3,676	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		23.00000	23	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,788.00000	2,704	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		48.00000	51	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,891.00000	1,817	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		151.00000	164	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		1,212.00000	1,159	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		472.00000	506	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		535.00000	509	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,795.00000	1,857	23.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		374.00000	355	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,634.00000	2,702	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		260.00000	246	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,520.00000	3,594	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		177.00000	165	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,437.00000	4,512	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		0.00000	3,923	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 15/03/2010 Currency Future	7.90	Put			0.00000	20	23.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			0.00000	2,942	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			0.00000	39	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			0.00000	2,018	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			0.00000	116	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			0.00000	1,294	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			0.00000	392	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			0.00000	559	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			0.00000	1,657	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			0.00000	390	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			0.00000	2,488	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			0.00000	270	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			0.00000	3,368	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	186	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			0.00000	4,284	27.66	0.00	0	0.00
AL13 On 06/08/2009 Index Future			245.90600		246.66400		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			291.79700		292.49300		0.00	5,835,940.00	2	551.00
ALBI On 05/11/2009 Index Future			296.87100		297.57800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.03200		125.40500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.23100		127.61000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			293.66400		294.36200		0.00	0.00	0	164.00
GOVI On 05/11/2009 jGovi			298.77000		299.47900		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.54000		7.43500		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.72000		8.70500		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38500		8.36400		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.75500		8.73200		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.82800		8.81100		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.91200		8.89600		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap			8.88000		8.86000		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.82000		6.65900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.67000		6.46000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.50000		7.34000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.46700		8.42900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.72200		8.70200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.23300		9.23300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.42900		8.44400		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.71100		7.77300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.22000		8.28000		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.69100		7.77400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.35300		7.45100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.87700		7.94700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.56400		7.63700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			281.50200		282.18100		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			286.45200		287.14200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.63600		6.32200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,527.00000	3,200	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			4.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			3,775.00000	3,447	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	5	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			1,256.00000	1,256	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			35.00000	35	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.30400		8.26300		8.50	1,299.38	10	9,808.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,604.00000	5,406	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			384.00000	409	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.38900		8.34600		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,130.00000	1,064	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,649.00000	5,807	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.47700		8.43100		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,941.00000	1,855	7.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 04/02/2010 Bond Future	7.75	Put		5,405.00000	5,548	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.85200	8.83200		18.18	4,058.12	35	12,632.00
R186 On 06/08/2009 Bond Future	9.00	Call		4,598.00000	4,459	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		2,976.00000	3,031	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		292.00000	270	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		14,480.00000	14,652	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.89800	8.87700		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		6,209.00000	6,080	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		5,033.00000	5,106	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		4,997.00000	4,882	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		6,231.00000	6,318	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call		1,662.00000	1,605	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put		13,342.00000	13,487	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		1,170.00000	1,126	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,679.00000	15,836	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.94600	8.92500		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		4,127.00000	4,039	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		10,825.00000	10,937	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.41400	8.37300		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call		4,071.00000	3,919	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		392.00000	416	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.48200	8.43900		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		821.00000	771	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,780.00000	4,908	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.56000	8.51300		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		1,146.00000	1,090	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,236.00000	5,365	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.81400	8.74200		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		3,841.00000	3,547	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,042.00000	1,152	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.88200	8.80700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		737.00000	659	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,236.00000	8,567	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.95800	8.88000		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		2,280.00000	2,124	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,987.00000	6,245	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.81100	8.74000		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		4,184.00000	3,868	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,132.00000	1,249	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.87100	8.79600		13.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/11/2009 Bond Future	7.50	Call			820.00000	733	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,000.00000	9,360	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.93500		8.85700		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,559.00000	2,384	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,505.00000	6,785	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.42300		8.38100		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,367.00000	3,238	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			329.00000	350	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			82.00000	71	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,160.00000	5,298	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.49800		8.45400		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			661.00000	621	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,964.00000	4,073	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.58800		8.54000		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			909.00000	863	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,322.00000	4,430	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.96300		8.91200		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			3,575.00000	3,358	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,511.00000	1,609	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.02100		8.96800		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			693.00000	637	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,251.00000	10,517	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.08400		9.02900		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,408.00000	2,286	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,225.00000	7,431	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.08000		9.03700		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,192.00000	3,014	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,860.00000	1,954	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.14900		9.10700		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			832.00000	779	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,853.00000	10,060	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.23300		9.20000		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,670.00000	2,588	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,081.00000	7,199	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.41700		8.41700		22.19	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.75	Call			4,700.00000	4,680	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,929.00000	1,908	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,637.00000	1,617	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,351.00000	5,331	22.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.44300		8.44300		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Call			1,164.00000	1,154	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,523.00000	12,513	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			11,228.00000	11,218	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,284.00000	1,274	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			781.00000	773	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,857.00000	14,849	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.47000		8.47000		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,543.00000	2,533	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,523.00000	11,513	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,187.00000	13,178	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,824.00000	1,815	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				289.87200	290.56300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				294.97000	295.67100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.34500		6.43100		19.97	0.00	0	10,413.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			99.00000	67	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			118.00000	172	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			82.00000	55	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			151.00000	210	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			68.00000	45	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			187.00000	250	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			68.00000	45	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			187.00000	250	23.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			99.00000	67	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			118.00000	172	21.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			147.00000	100	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			66.00000	105	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			121.00000	82	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			90.00000	137	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			215.00000	151	18.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			34.00000	56	18.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			258.00000	184	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			27.00000	39	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			303.00000	222	18.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			22.00000	27	18.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			121.00000	82	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			90.00000	137	20.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			47.00000	29	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			266.00000	334	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			47.00000	29	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			266.00000	334	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			56.00000	36	23.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			225.00000	291	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.70	Call			38.00000	23	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			307.00000	378	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			31.00000	18	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			350.00000	423	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			24.00000	14	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			393.00000	469	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			24.00000	14	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			393.00000	469	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			14.00000	7	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			483.00000	562	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			18.00000	10	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			437.00000	515	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			38.00000	23	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			307.00000	378	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			10.00000	5	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			529.00000	610	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			10.00000	5	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			529.00000	610	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			14.00000	7	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			483.00000	562	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			18.00000	10	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			437.00000	515	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			5.00000	2	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			624.00000	707	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			7.00000	4	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			576.00000	659	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			4.00000	2	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			673.00000	757	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			3.00000	1	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			722.00000	806	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			5.00000	2	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			624.00000	707	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			3.00000	1	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			722.00000	806	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,369.00000	1,455	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,469.00000	1,555	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,169.00000	1,255	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			969.00000	1,055	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			1.00000	1	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			820.00000	906	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			2.00000	1	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.20	Put		771.00000	856	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		179.00000	123	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		48.00000	78	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		2.00000	1	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		771.00000	856	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		1.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		870.00000	955	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		969.00000	1,055	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,069.00000	1,155	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		1.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		920.00000	1,005	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		1,019.00000	1,105	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		444.00000	363	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		13.00000	18	23.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		351.00000	269	20.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		20.00000	24	20.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		258.00000	184	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		27.00000	39	18.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		179.00000	123	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		48.00000	78	19.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		399.00000	316	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		18.00000	21	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		303.00000	222	18.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		22.00000	27	18.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,119.00000	1,205	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,219.00000	1,305	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		1.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		870.00000	955	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,269.00000	1,355	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,269.00000	1,355	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,369.00000	1,455	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,469.00000	1,555	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,569.00000	1,655	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,669.00000	1,755	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,769.00000	1,855	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,869.00000	1,955	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,769.00000	1,855	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,119.00000	1,205	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,781.00000	5,695	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,281.00000	4,195	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,781.00000	2,695	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,281.00000	1,195	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,719.00000	1,805	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,219.00000	3,305	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,719.00000	4,805	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,219.00000	6,305	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,931.00000	5,845	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,431.00000	4,345	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,931.00000	2,845	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,431.00000	1,345	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,069.00000	3,155	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,569.00000	4,655	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,069.00000	6,155	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			6,031.00000	5,945	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,531.00000	4,445	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			3,031.00000	2,945	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,531.00000	1,445	25.18	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,969.00000	3,055	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,469.00000	4,555	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,969.00000	6,055	25.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		683.00000	598	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		2.00000	3	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		585.00000	502	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		4.00000	7	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		490.00000	411	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		9.00000	16	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		399.00000	316	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		18.00000	21	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		633.00000	550	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		2.00000	5	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		537.00000	456	25.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		6.00000	11	25.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.40860	6.49220		19.90	320,430,000.00	50,000	51,174.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		280.00000	245	20.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		288.00000	336	20.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		262.00000	229	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		319.00000	370	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		244.00000	214	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		352.00000	405	21.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		228.00000	200	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	442	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		322.00000	282	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		230.00000	273	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		300.00000	263	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		258.00000	304	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		346.00000	303	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		204.00000	244	19.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		400.00000	349	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		157.00000	191	19.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		430.00000	375	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		137.00000	167	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		200.00000	176	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		458.00000	517	22.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		214.00000	188	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		422.00000	479	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		214.00000	188	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		422.00000	479	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		188.00000	165	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.80	Put		496.00000	557	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		188.00000	165	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		496.00000	557	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		166.00000	138	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		574.00000	629	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		139.00000	114	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		647.00000	706	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		166.00000	138	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		574.00000	629	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		177.00000	151	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		535.00000	592	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		228.00000	200	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		386.00000	442	21.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		152.00000	126	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		610.00000	667	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		127.00000	104	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		685.00000	745	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		152.00000	126	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		610.00000	667	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		127.00000	104	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		685.00000	745	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		105.00000	85	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		763.00000	827	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		116.00000	94	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		724.00000	786	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		116.00000	94	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		724.00000	786	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		96.00000	77	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		804.00000	868	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		79.00000	63	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		886.00000	954	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		300.00000	263	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		258.00000	304	20.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		262.00000	229	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		319.00000	370	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		105.00000	85	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		763.00000	827	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		87.00000	70	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		845.00000	911	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		79.00000	63	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		886.00000	954	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		64.00000	51	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		972.00000	1,042	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		96.00000	77	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		804.00000	868	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.40	Call			64.00000	51	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			972.00000	1,042	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			52.00000	41	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,060.00000	1,132	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			71.00000	56	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			929.00000	998	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			58.00000	45	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,016.00000	1,087	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			47.00000	36	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,105.00000	1,178	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			371.00000	325	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			179.00000	216	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			322.00000	282	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			230.00000	273	19.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			430.00000	375	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			137.00000	167	18.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,742.00000	5,659	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,242.00000	4,159	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,742.00000	2,659	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,246.00000	1,164	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			4.00000	5	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			9.00000	7	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,767.00000	1,848	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,258.00000	3,341	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,758.00000	4,841	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,258.00000	6,341	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,942.00000	5,859	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,442.00000	4,359	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,942.00000	2,859	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,443.00000	1,360	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	2	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			15.00000	11	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,573.00000	1,652	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,058.00000	3,142	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,558.00000	4,641	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,058.00000	6,141	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			5,992.00000	5,909	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,492.00000	4,409	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			2,992.00000	2,909	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,493.00000	1,410	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			1.00000	1	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			17.00000	13	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,525.00000	1,604	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			3,008.00000	3,092	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,508.00000	4,591	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			6,008.00000	6,091	22.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			533.00000	470	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			91.00000	111	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			463.00000	405	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put			120.00000	146	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call			734.00000	661	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put			41.00000	52	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call			650.00000	580	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put			58.00000	72	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call			571.00000	505	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put			79.00000	96	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call			497.00000	436	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put			105.00000	127	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call			691.00000	620	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put			49.00000	61	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call			610.00000	542	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put			68.00000	83	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.46530		6.54640		20.04	646,530.00	100	165.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			388.00000	353	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			391.00000	438	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			369.00000	336	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			423.00000	471	20.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			352.00000	321	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			456.00000	505	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			352.00000	321	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			456.00000	505	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			336.00000	306	21.25	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	6.70	Put		489.00000	541	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		388.00000	353	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		391.00000	438	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		428.00000	390	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		331.00000	374	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		407.00000	371	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		361.00000	405	20.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		449.00000	409	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		302.00000	344	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		495.00000	451	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		249.00000	286	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		495.00000	451	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		249.00000	286	19.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		521.00000	474	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		225.00000	259	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		279.00000	251	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		633.00000	685	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		320.00000	292	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		524.00000	577	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		336.00000	306	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		489.00000	541	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		306.00000	279	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		559.00000	614	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		306.00000	279	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		559.00000	614	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		292.00000	267	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		596.00000	652	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		279.00000	251	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		633.00000	685	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		251.00000	221	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		705.00000	755	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		222.00000	194	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		775.00000	828	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		195.00000	169	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		849.00000	904	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		171.00000	148	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		925.00000	982	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		449.00000	409	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		302.00000	344	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		471.00000	430	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		274.00000	315	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	235	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		671.00000	720	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	207	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		740.00000	791	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.15	Call		208.00000	181	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		812.00000	866	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		428.00000	390	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		331.00000	374	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		267.00000	235	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		671.00000	720	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		208.00000	181	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		812.00000	866	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		183.00000	158	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		886.00000	943	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		236.00000	207	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		740.00000	791	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,696.00000	5,615	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,196.00000	4,115	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,696.00000	2,615	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,221.00000	1,145	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		25.00000	30	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		37.00000	30	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,840.00000	1,914	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	2	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,306.00000	3,387	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,804.00000	4,885	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,304.00000	6,385	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,946.00000	5,865	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,446.00000	4,365	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,946.00000	2,865	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,457.00000	1,378	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		10.00000	13	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		54.00000	45	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,608.00000	1,679	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	3	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,058.00000	3,138	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,554.00000	4,635	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,054.00000	6,135	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,996.00000	5,915	18.34	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 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,496.00000	4,415	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,996.00000	2,915	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,505.00000	1,426	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		9.00000	11	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		58.00000	48	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,562.00000	1,633	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	4	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,008.00000	3,088	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,504.00000	4,585	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,004.00000	6,085	22.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		612.00000	555	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		166.00000	190	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		549.00000	500	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		203.00000	234	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		755.00000	690	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		109.00000	125	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		682.00000	620	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		135.00000	154	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		579.00000	526	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		183.00000	211	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		549.00000	500	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		203.00000	234	18.80	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>1,003,431,356.31</b>	<b>81,348</b>	<b>952,810.00</b>
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<b>Grand Total:</b>							<b>1,003,431,356.31</b>	<b>81,348</b>	<b>952,810.00</b>
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