



Daily MTM Report

Daily summary for 06/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			15.02900	15.03300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.26500	6.33500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.20500	8.18000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.72000	8.73000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.29500	8.24000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.55000	8.53000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.54500	8.52000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.28000	8.23000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.73000	8.72500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.88700	8.89800			0.00	0	0.00
R209 On 31/03/2036 Bond			8.30500	8.32500			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.47410		8.47360		22.66	144,093,596.40	17,004	311,264.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			263.00000	256	22.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			239.00000	232	22.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			288.00000	282	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			215.00000	208	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			148.00000	142	25.04	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			475.00000	468	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			223.00000	216	23.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			300.00000	292	23.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			206.00000	199	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			332.00000	325	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			161.00000	154	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			437.00000	430	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			126.00000	120	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			553.00000	546	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			99.00000	94	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			676.00000	670	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			85.00000	80	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			762.00000	756	27.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			79.00000	74	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			805.00000	800	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			73.00000	69	28.10	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			850.00000	844	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			68.00000	64	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			894.00000	889	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			108.00000	102	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			634.00000	628	26.40	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			79.00000	74	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			805.00000	800	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			16.00000	15	32.80	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,743.00000	1,741	32.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			47.00000	44	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,124.00000	1,120	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			41.00000	38	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,218.00000	1,214	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			30.00000	28	32.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,456.00000	1,454	32.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.75	Call			36.00000	33	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,313.00000	1,309	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			11.00000	10	32.98	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,937.00000	1,935	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			47.00000	44	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,124.00000	1,120	30.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			44.00000	41	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,171.00000	1,167	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			41.00000	38	30.82	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,218.00000	1,214	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			32.00000	29	32.18	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,408.00000	1,405	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			44.00000	41	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,171.00000	1,167	30.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			34.00000	31	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,360.00000	1,357	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			20.00000	18	32.70	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,646.00000	1,644	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			18.00000	16	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,694.00000	1,692	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			4.00000	4	33.35	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,331.00000	2,330	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			20.00000	18	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,646.00000	1,644	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			16.00000	15	32.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,743.00000	1,741	32.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			9.00000	8	33.07	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,035.00000	2,034	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			12.00000	11	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,888.00000	1,887	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			8.00000	7	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,084.00000	2,083	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	1	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,527.00000	3,527	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	41.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,327.00000	4,326	41.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			6.00000	5	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,232.00000	2,231	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			6.00000	5	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,183.00000	2,181	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			7.00000	6	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,133.00000	2,132	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			13.00000	12	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,840.00000	1,838	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			22.00000	20	32.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,599.00000	1,596	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		10.00000	9	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		1,986.00000	1,984	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		15.00000	13	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,791.00000	1,789	32.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		27.00000	25	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,504.00000	1,501	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		25.00000	22	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,551.00000	1,548	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		13.00000	12	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,840.00000	1,838	32.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		12.00000	11	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,888.00000	1,887	32.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		11.00000	10	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,937.00000	1,935	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		6.00000	5	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,183.00000	2,181	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		39.00000	36	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,265.00000	1,262	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		22.00000	20	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,599.00000	1,596	32.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		7.00000	6	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,133.00000	2,132	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		8.00000	7	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,084.00000	2,083	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		4.00000	3	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,430.00000	2,429	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		3.00000	3	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,579.00000	2,578	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		3.00000	2	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,679.00000	2,678	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		4.00000	3	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,380.00000	2,379	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		4.00000	4	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,331.00000	2,330	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call		3.00000	3	33.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put		2,480.00000	2,479	33.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		2.00000	2	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		2,878.00000	2,878	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call		1.00000	1	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put		3,178.00000	3,177	37.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call		1.00000	1	37.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put		3,228.00000	3,227	37.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		1.00000	1	37.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		3,378.00000	3,377	37.96	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	11.20	Call			2.00000	2	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,729.00000	2,728	34.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			4.00000	3	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,380.00000	2,379	33.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			51.00000	47	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,077.00000	1,073	29.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			30.00000	28	32.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,456.00000	1,454	32.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			34.00000	31	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,360.00000	1,357	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			59.00000	55	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			985.00000	981	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			117.00000	111	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			593.00000	587	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			117.00000	111	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			593.00000	587	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			175.00000	168	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			401.00000	394	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			190.00000	183	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			366.00000	358	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			263.00000	256	22.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			239.00000	232	22.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			190.00000	183	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			366.00000	358	24.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			137.00000	130	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			513.00000	506	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			374.00000	370	22.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			150.00000	146	22.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			315.00000	309	22.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			192.00000	185	22.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			223.00000	216	23.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			300.00000	292	23.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			344.00000	339	22.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			170.00000	165	22.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			242.00000	235	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			269.00000	261	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			126.00000	120	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			553.00000	546	25.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			92.00000	87	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			718.00000	713	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			510.00000	509	22.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			86.00000	85	22.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			439.00000	436	22.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			115.00000	112	22.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			406.00000	402	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			132.00000	128	22.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			288.00000	282	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			215.00000	208	22.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			206.00000	199	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			332.00000	325	23.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			175.00000	168	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			401.00000	394	24.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			148.00000	142	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			475.00000	468	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			92.00000	87	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			718.00000	713	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			68.00000	64	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			894.00000	889	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			39.00000	36	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,265.00000	1,262	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			59.00000	55	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			985.00000	981	29.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			18.00000	16	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,694.00000	1,692	32.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			5.00000	4	33.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,281.00000	2,280	33.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			3.00000	2	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,679.00000	2,678	34.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			2.00000	2	35.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,779.00000	2,778	35.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			3.00000	3	33.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,530.00000	2,529	33.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			3.00000	2	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,629.00000	2,628	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			4.00000	3	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,430.00000	2,429	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			3.00000	2	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,629.00000	2,628	34.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,829.00000	2,828	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	2	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,928.00000	2,928	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			2.00000	1	36.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,028.00000	3,027	36.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			2.00000	1	36.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,128.00000	3,127	36.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			2.00000	2	36.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,978.00000	2,977	36.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			2.00000	1	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,078.00000	3,077	36.54	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 12/06/2009 Currency Future	11.75	Call			1.00000	1	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,278.00000	3,277	37.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	38.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,477.00000	3,477	38.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	38.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,577.00000	3,577	38.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	1	39.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,677.00000	3,677	39.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	1	39.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,777.00000	3,777	39.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,328.00000	3,327	37.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,428.00000	3,427	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	39.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,627.00000	3,627	39.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			2.00000	1	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,078.00000	3,077	36.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	38.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,577.00000	3,577	38.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,829.00000	2,828	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	2	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,928.00000	2,928	35.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	3	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,579.00000	2,578	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,878.00000	2,878	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			27.00000	25	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,504.00000	1,501	32.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			32.00000	29	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,408.00000	1,405	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			63.00000	59	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			939.00000	935	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			55.00000	51	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,031.00000	1,027	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			55.00000	51	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,031.00000	1,027	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			63.00000	59	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			939.00000	935	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,174.00000	5,174	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,674.00000	3,674	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	34.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,174.00000	2,175	34.27	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 12/06/2009 Currency Future	6.30	Put			1.00000	1	34.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			711.00000	712	22.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			37.00000	38	22.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	1	39.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,827.00000	3,827	39.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,326.00000	5,326	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,826.00000	6,826	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,424.00000	5,424	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,924.00000	3,924	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,424.00000	2,424	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			937.00000	938	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			13.00000	14	22.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,077.00000	5,076	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,576.00000	6,576	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			344.00000	339	22.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			170.00000	165	22.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,724.00000	3,724	33.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	33.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,724.00000	2,724	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	37.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,726.00000	1,727	30.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			2.00000	3	30.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			754.00000	756	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			31.00000	31	22.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	41.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,277.00000	4,276	41.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,874.00000	3,874	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,874.00000	2,874	38.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	38.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,875.00000	1,876	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			2.00000	2	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			890.00000	892	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			17.00000	18	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			1.00000	0	41.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,127.00000	4,126	41.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,924.00000	2,924	38.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	38.83	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	6.55	Call			1,925.00000	1,926	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			2.00000	2	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			1.00000	0	40.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,077.00000	4,076	40.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,428.00000	3,427	38.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,427.00000	4,426	42.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.61200		8.60750		23.10	21,624,732.00	2,511	15,352.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			489.00000	481	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			481.00000	469	23.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			509.00000	501	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			452.00000	439	22.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			452.00000	443	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			544.00000	531	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			386.00000	378	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			679.00000	666	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			345.00000	337	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			787.00000	775	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			308.00000	300	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			901.00000	888	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			287.00000	279	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			979.00000	967	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			267.00000	259	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,059.00000	1,047	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			277.00000	269	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,019.00000	1,007	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			225.00000	218	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,267.00000	1,256	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			137.00000	132	30.28	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,929.00000	1,920	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			203.00000	197	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,396.00000	1,385	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			171.00000	166	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,614.00000	1,604	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			196.00000	191	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,439.00000	1,429	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			217.00000	211	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,310.00000	1,299	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			210.00000	204	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,353.00000	1,342	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			190.00000	184	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,482.00000	1,472	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			190.00000	184	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,482.00000	1,472	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.25	Call			150.00000	146	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,793.00000	1,784	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			146.00000	141	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,838.00000	1,829	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			141.00000	136	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,884.00000	1,874	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			141.00000	136	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,884.00000	1,874	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			128.00000	124	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,021.00000	2,012	30.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			113.00000	109	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,206.00000	2,197	31.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			92.00000	89	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,435.00000	2,427	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			11.00000	10	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,404.00000	4,398	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			102.00000	98	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,344.00000	2,336	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			107.00000	103	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,299.00000	2,291	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			110.00000	106	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,252.00000	2,244	31.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			132.00000	128	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,975.00000	1,966	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			155.00000	150	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,748.00000	1,738	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			120.00000	116	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,113.00000	2,104	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			117.00000	113	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,159.00000	2,151	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			166.00000	161	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,658.00000	1,649	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			183.00000	178	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,526.00000	1,516	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			160.00000	155	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,703.00000	1,693	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			124.00000	120	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,067.00000	2,058	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			120.00000	116	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,113.00000	2,104	30.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			102.00000	98	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,344.00000	2,336	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			124.00000	120	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,067.00000	2,058	30.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			146.00000	141	29.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,838.00000	1,829	29.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		155.00000	150	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,748.00000	1,738	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		177.00000	172	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,570.00000	1,560	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		66.00000	63	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,758.00000	2,751	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		232.00000	226	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,225.00000	1,214	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		217.00000	211	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,310.00000	1,299	27.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		203.00000	197	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,396.00000	1,385	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		137.00000	132	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,929.00000	1,920	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		240.00000	233	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,183.00000	1,171	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		225.00000	218	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,267.00000	1,256	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		249.00000	242	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,141.00000	1,130	26.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		166.00000	161	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,658.00000	1,649	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		97.00000	94	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,389.00000	2,382	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		88.00000	85	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,481.00000	2,473	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		160.00000	155	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,703.00000	1,693	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		84.00000	81	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,527.00000	2,519	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		76.00000	73	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,619.00000	2,611	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		107.00000	103	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,299.00000	2,291	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		84.00000	81	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,527.00000	2,519	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		69.00000	66	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,712.00000	2,704	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		97.00000	94	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,389.00000	2,382	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		80.00000	77	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,573.00000	2,565	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		171.00000	166	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,614.00000	1,604	29.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.10	Call			80.00000	77	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,573.00000	2,565	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			73.00000	70	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,665.00000	2,658	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			117.00000	113	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,159.00000	2,151	31.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			76.00000	73	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,619.00000	2,611	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			63.00000	60	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,805.00000	2,798	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			320.00000	312	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			862.00000	850	25.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			258.00000	250	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,100.00000	1,088	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			240.00000	233	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,183.00000	1,171	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			332.00000	324	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			825.00000	812	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			267.00000	259	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,059.00000	1,047	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			297.00000	289	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			940.00000	927	25.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			258.00000	250	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,100.00000	1,088	26.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			196.00000	191	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,439.00000	1,429	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			183.00000	178	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,526.00000	1,516	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			308.00000	300	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			901.00000	888	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			232.00000	226	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,225.00000	1,214	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			418.00000	409	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			610.00000	597	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			434.00000	426	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			577.00000	564	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			345.00000	337	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			787.00000	775	24.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			358.00000	350	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			751.00000	738	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			332.00000	324	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			825.00000	812	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,208.00000	5,212	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,708.00000	3,712	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,215.00000	2,220	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			8.00000	8	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			870.00000	867	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			163.00000	155	21.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			21.00000	20	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,814.00000	3,808	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			4.00000	4	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,297.00000	5,292	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,793.00000	6,789	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,408.00000	5,412	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,908.00000	3,912	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,412.00000	2,416	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			4.00000	4	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,019.00000	1,017	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			112.00000	105	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			26.00000	25	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,619.00000	3,613	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			5.00000	5	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,098.00000	5,093	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,593.00000	6,589	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,458.00000	5,462	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,958.00000	3,962	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,461.00000	2,466	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			3.00000	4	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,058.00000	1,057	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			101.00000	95	21.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			28.00000	26	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,570.00000	3,564	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			6.00000	5	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,048.00000	5,043	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,543.00000	6,539	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			552.00000	545	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			395.00000	383	22.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			402.00000	393	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			644.00000	631	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			372.00000	364	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			714.00000	702	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Call		277.00000	269	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,019.00000	1,007	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,730.00000	1,733	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		22.00000	21	22.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,266.00000	1,266	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		59.00000	54	20.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		575.00000	568	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		368.00000	356	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,924.00000	1,929	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		17.00000	17	23.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,444.00000	1,444	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		36.00000	32	20.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		676.00000	670	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		269.00000	258	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,973.00000	1,978	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		16.00000	16	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,489.00000	1,490	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		32.00000	28	20.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		704.00000	699	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		247.00000	237	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		470.00000	462	23.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		512.00000	500	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.73820	8.72900		23.42	1,747,640.00	200	1,322.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		641.00000	630	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		662.00000	642	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		680.00000	671	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		601.00000	582	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		424.00000	413	25.84	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,195.00000	1,175	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		623.00000	612	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		694.00000	674	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		605.00000	594	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		726.00000	706	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		556.00000	545	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		827.00000	806	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		511.00000	500	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		932.00000	912	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		471.00000	460	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,042.00000	1,022	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		446.00000	436	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,117.00000	1,097	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		435.00000	424	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,156.00000	1,136	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		471.00000	460	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,042.00000	1,022	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			413.00000	402	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,234.00000	1,214	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			497.00000	486	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			968.00000	948	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			435.00000	424	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,156.00000	1,136	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			364.00000	354	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,435.00000	1,415	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			346.00000	336	27.13	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,517.00000	1,498	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			308.00000	299	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,729.00000	1,710	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			330.00000	320	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,601.00000	1,582	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			355.00000	345	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,476.00000	1,457	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			355.00000	345	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,476.00000	1,457	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			322.00000	313	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,643.00000	1,625	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			118.00000	114	33.00	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,689.00000	3,675	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			278.00000	270	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,899.00000	1,882	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			265.00000	257	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,986.00000	1,969	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			259.00000	251	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,030.00000	2,012	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			247.00000	239	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,118.00000	2,101	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			225.00000	217	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,296.00000	2,279	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			201.00000	194	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,522.00000	2,506	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			205.00000	199	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,476.00000	2,460	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			215.00000	208	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,386.00000	2,370	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			285.00000	277	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,856.00000	1,838	28.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			272.00000	263	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,943.00000	1,925	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			241.00000	233	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,162.00000	2,145	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			230.00000	223	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,251.00000	2,234	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		225.00000	217	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,296.00000	2,279	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		300.00000	291	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,771.00000	1,753	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		315.00000	306	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,686.00000	1,667	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		253.00000	245	28.97	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,074.00000	2,056	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		235.00000	228	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,206.00000	2,190	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		315.00000	306	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,686.00000	1,667	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		87.00000	84	34.10	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,358.00000	4,346	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		192.00000	186	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,613.00000	2,598	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		197.00000	190	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,568.00000	2,552	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		180.00000	174	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,751.00000	2,736	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		188.00000	182	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,659.00000	2,644	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		118.00000	114	33.00	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,689.00000	3,675	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		158.00000	152	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,029.00000	3,014	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		165.00000	159	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,936.00000	2,921	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		134.00000	129	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,405.00000	3,391	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		113.00000	109	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,784.00000	3,770	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		95.00000	91	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,166.00000	4,153	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		80.00000	77	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,551.00000	4,539	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		139.00000	134	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,310.00000	3,296	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		99.00000	95	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,070.00000	4,057	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		84.00000	80	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,455.00000	4,442	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		745.00000	736	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		516.00000	498	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Call			526.00000	514	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			897.00000	876	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			382.00000	372	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,353.00000	1,334	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			129.00000	124	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,500.00000	3,486	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			77.00000	74	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,648.00000	4,636	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			792.00000	784	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			463.00000	445	22.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			402.00000	392	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,273.00000	1,253	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			300.00000	291	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,771.00000	1,753	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			172.00000	166	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,843.00000	2,828	31.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			103.00000	99	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,974.00000	3,961	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			623.00000	612	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			694.00000	674	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			145.00000	140	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,216.00000	3,202	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			69.00000	66	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,940.00000	4,928	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			588.00000	577	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			759.00000	739	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			108.00000	104	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,879.00000	3,866	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			84.00000	80	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,455.00000	4,442	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			66.00000	63	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,037.00000	5,025	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			660.00000	650	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			631.00000	612	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			151.00000	146	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,122.00000	3,108	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			91.00000	87	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,262.00000	4,249	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			71.00000	68	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,842.00000	4,830	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			701.00000	692	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			572.00000	554	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			123.00000	119	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,594.00000	3,581	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			95.00000	91	33.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,166.00000	4,153	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			74.00000	71	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,745.00000	4,733	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			458.00000	448	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,079.00000	1,059	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			338.00000	328	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,559.00000	1,540	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			148.00000	143	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,169.00000	3,155	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			115.00000	111	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,736.00000	3,723	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			89.00000	85	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,310.00000	4,297	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			70.00000	67	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,891.00000	4,879	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			894.00000	887	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			365.00000	349	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			145.00000	140	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,216.00000	3,202	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			949.00000	944	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			320.00000	306	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			978.00000	973	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			299.00000	285	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			484.00000	473	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,005.00000	985	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			201.00000	194	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,522.00000	2,506	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			154.00000	149	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,075.00000	3,061	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			121.00000	116	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,642.00000	3,628	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			93.00000	89	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,214.00000	4,201	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,070.00000	1,066	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			241.00000	228	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			526.00000	514	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			897.00000	876	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			129.00000	124	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,500.00000	3,486	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,039.00000	1,035	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			260.00000	246	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			723.00000	714	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			544.00000	526	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			373.00000	363	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,394.00000	1,374	26.65	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 14/12/2009 Currency Future	10.95	Call			210.00000	203	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,431.00000	2,415	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			161.00000	156	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,982.00000	2,967	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			126.00000	122	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,547.00000	3,534	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			79.00000	76	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,600.00000	4,587	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,208.00000	1,206	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			179.00000	168	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			841.00000	834	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			412.00000	396	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			180.00000	174	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,751.00000	2,736	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,246.00000	1,244	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			167.00000	156	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			867.00000	860	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			388.00000	372	22.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			605.00000	594	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			726.00000	706	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			184.00000	178	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,705.00000	2,690	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			142.00000	137	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,263.00000	3,249	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,284.00000	1,283	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			155.00000	144	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,008.00000	1,004	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			279.00000	265	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			497.00000	486	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			968.00000	948	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			816.00000	808	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			437.00000	420	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			572.00000	561	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			793.00000	772	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			176.00000	170	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,797.00000	2,782	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			137.00000	132	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,358.00000	3,344	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			106.00000	102	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,927.00000	3,913	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			65.00000	62	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,086.00000	5,074	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			588.00000	577	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			759.00000	739	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			139.00000	134	32.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,310.00000	3,296	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		61.00000	59	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,232.00000	5,221	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		64.00000	61	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,135.00000	5,123	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		142.00000	137	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,263.00000	3,249	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		110.00000	106	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,831.00000	3,818	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		67.00000	65	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,988.00000	4,976	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		59.00000	57	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,330.00000	5,318	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		921.00000	915	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		342.00000	327	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		841.00000	834	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		412.00000	396	22.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		894.00000	887	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		365.00000	349	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,208.00000	1,206	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		179.00000	168	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		978.00000	973	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		299.00000	285	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		768.00000	760	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		489.00000	471	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		154.00000	149	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,075.00000	3,061	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		93.00000	89	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,214.00000	4,201	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		58.00000	56	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,379.00000	5,367	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,102.00000	1,099	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		223.00000	211	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		73.00000	70	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,794.00000	4,782	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,171.00000	1,169	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		192.00000	181	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		76.00000	73	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,697.00000	4,684	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,442.00000	1,442	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		113.00000	104	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,567.00000	1,568	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		88.00000	80	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		680.00000	671	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		601.00000	582	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call			253.00000	245	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,074.00000	2,056	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			101.00000	97	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,022.00000	4,009	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			85.00000	82	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,406.00000	4,394	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,610.00000	1,611	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			81.00000	73	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			701.00000	692	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			572.00000	554	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,323.00000	1,322	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			144.00000	133	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			572.00000	561	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			793.00000	772	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			220.00000	212	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,341.00000	2,324	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			161.00000	156	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,982.00000	2,967	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			76.00000	73	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,697.00000	4,684	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,525.00000	1,526	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			96.00000	88	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			660.00000	650	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			631.00000	612	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,874.00000	1,878	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			45.00000	40	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,208.00000	1,206	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			179.00000	168	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,920.00000	1,924	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			41.00000	36	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			308.00000	299	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,729.00000	1,710	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,829.00000	1,833	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	44	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,171.00000	1,169	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			192.00000	181	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			816.00000	808	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			437.00000	420	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			293.00000	284	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,814.00000	1,795	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			115.00000	111	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,736.00000	3,723	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,829.00000	1,833	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	44	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,966.00000	1,970	20.67	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 14/12/2009 Currency Future	6.80	Put		37.00000	32	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,179.00000	5,188	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,685.00000	3,694	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	6	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,208.00000	2,214	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		29.00000	26	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		33.00000	31	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,854.00000	6,843	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,429.00000	5,438	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,933.00000	3,942	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,451.00000	2,459	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		22.00000	21	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,135.00000	1,133	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		206.00000	194	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		37.00000	35	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,608.00000	6,597	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,483.00000	1,484	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		104.00000	96	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,039.00000	1,035	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		260.00000	246	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		723.00000	714	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		544.00000	526	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		101.00000	97	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,022.00000	4,009	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,735.00000	3,744	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		6.00000	5	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,746.00000	2,754	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		17.00000	16	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,784.00000	1,787	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		55.00000	49	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,942.00000	2,951	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		13.00000	13	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		48.00000	46	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,919.00000	5,908	36.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		40.00000	39	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,461.00000	6,450	37.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.86310	8.84840		23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		790.00000	772	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		792.00000	758	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		828.00000	810	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		729.00000	697	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		772.00000	753	23.56	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 15/03/2010 Currency Future	8.90	Put			823.00000	790	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			754.00000	735	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			856.00000	822	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			688.00000	669	24.23	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			990.00000	956	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			643.00000	624	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,095.00000	1,061	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			615.00000	596	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,167.00000	1,133	24.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			576.00000	558	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,278.00000	1,245	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			602.00000	583	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,203.00000	1,170	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			552.00000	534	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,354.00000	1,321	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			552.00000	534	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,354.00000	1,321	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			318.00000	305	28.94	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,520.00000	2,491	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			270.00000	257	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,921.00000	2,894	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			564.00000	546	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,316.00000	1,283	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			498.00000	480	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,549.00000	1,517	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			469.00000	451	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,670.00000	1,638	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			425.00000	408	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,877.00000	1,845	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			460.00000	442	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,711.00000	1,679	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			488.00000	470	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,589.00000	1,557	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			488.00000	470	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,589.00000	1,557	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			451.00000	434	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,752.00000	1,721	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			203.00000	193	31.27	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,655.00000	3,630	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			508.00000	490	26.09	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,510.00000	1,477	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			451.00000	434	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,752.00000	1,721	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			392.00000	376	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,044.00000	2,013	27.71	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 15/03/2010 Currency Future	10.55	Call			384.00000	369	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,086.00000	2,056	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			400.00000	384	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,002.00000	1,971	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			377.00000	362	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,129.00000	2,098	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			356.00000	341	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,257.00000	2,228	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			324.00000	310	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,476.00000	2,447	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			296.00000	283	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,698.00000	2,670	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			302.00000	288	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,653.00000	2,625	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			313.00000	299	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,564.00000	2,536	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			307.00000	294	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,609.00000	2,581	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			343.00000	328	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,344.00000	2,315	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			349.00000	334	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,301.00000	2,271	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			330.00000	316	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,432.00000	2,403	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			318.00000	305	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,520.00000	2,491	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			336.00000	322	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,388.00000	2,359	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			363.00000	348	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,214.00000	2,185	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			377.00000	362	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,129.00000	2,098	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			349.00000	334	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,301.00000	2,271	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			291.00000	278	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,742.00000	2,715	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			276.00000	263	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,867.00000	2,840	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			285.00000	273	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,787.00000	2,760	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			285.00000	273	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,787.00000	2,760	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			280.00000	267	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,832.00000	2,804	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			255.00000	243	30.11	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 15/03/2010 Currency Future	11.65	Put		3,057.00000	3,030	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		275.00000	262	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,876.00000	2,849	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		246.00000	235	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,148.00000	3,122	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		265.00000	253	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,966.00000	2,940	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		260.00000	248	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,012.00000	2,985	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		530.00000	511	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,431.00000	1,398	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		469.00000	451	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,670.00000	1,638	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		434.00000	417	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,835.00000	1,804	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		416.00000	400	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,918.00000	1,887	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		187.00000	177	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,888.00000	3,864	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		589.00000	570	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,241.00000	1,207	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		260.00000	248	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,012.00000	2,985	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		120.00000	113	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,972.00000	4,950	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		629.00000	610	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,130.00000	1,097	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		343.00000	328	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,344.00000	2,315	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		129.00000	122	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,831.00000	4,809	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		658.00000	639	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,059.00000	1,026	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		136.00000	128	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,737.00000	4,715	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		672.00000	654	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,024.00000	990	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		313.00000	299	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,564.00000	2,536	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		139.00000	131	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,690.00000	4,668	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		704.00000	685	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		955.00000	922	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		146.00000	138	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,597.00000	4,575	32.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Call			238.00000	226	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,239.00000	3,213	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			106.00000	100	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,208.00000	5,187	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			541.00000	522	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,392.00000	1,359	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			251.00000	239	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,102.00000	3,076	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			242.00000	230	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,193.00000	3,167	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			109.00000	102	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,161.00000	5,139	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			238.00000	226	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,239.00000	3,213	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			229.00000	218	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,331.00000	3,305	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			222.00000	211	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,423.00000	3,398	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			96.00000	90	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,398.00000	5,377	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			519.00000	501	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,470.00000	1,437	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			291.00000	278	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,742.00000	2,715	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			242.00000	230	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,193.00000	3,167	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			233.00000	222	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,285.00000	3,259	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			104.00000	97	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,255.00000	5,234	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			114.00000	108	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,066.00000	5,044	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			643.00000	624	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,095.00000	1,061	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			132.00000	125	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,784.00000	4,762	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			809.00000	790	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			760.00000	727	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			152.00000	144	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,503.00000	4,480	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			754.00000	735	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			856.00000	822	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			370.00000	354	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,171.00000	2,141	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			307.00000	294	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,609.00000	2,581	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		142.00000	135	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,644.00000	4,621	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		336.00000	322	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,388.00000	2,359	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		280.00000	267	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,832.00000	2,804	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		126.00000	119	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,878.00000	4,856	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		384.00000	369	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,086.00000	2,056	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		370.00000	354	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,171.00000	2,141	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		149.00000	141	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,551.00000	4,528	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		737.00000	718	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		888.00000	855	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		123.00000	116	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,925.00000	4,903	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		154.00000	146	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,456.00000	4,433	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		889.00000	872	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		640.00000	609	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		408.00000	392	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,960.00000	1,929	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		161.00000	153	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,313.00000	4,290	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		910.00000	893	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		612.00000	580	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		416.00000	400	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,918.00000	1,887	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		164.00000	155	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,266.00000	4,242	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		954.00000	939	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		556.00000	526	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		169.00000	160	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,171.00000	4,147	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		932.00000	916	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		583.00000	553	22.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		442.00000	425	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,794.00000	1,762	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		425.00000	408	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,877.00000	1,845	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		167.00000	158	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,218.00000	4,195	32.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,131.00000	1,119	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			382.00000	356	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			478.00000	461	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,630.00000	1,598	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			190.00000	180	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,842.00000	3,817	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,104.00000	1,091	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			405.00000	378	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,187.00000	1,177	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			339.00000	314	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			519.00000	501	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,470.00000	1,437	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			197.00000	187	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,748.00000	3,724	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,217.00000	1,207	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			318.00000	294	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			200.00000	190	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,702.00000	3,677	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,026.00000	1,012	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			478.00000	449	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			460.00000	442	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,711.00000	1,679	26.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			442.00000	425	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,794.00000	1,762	27.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			178.00000	169	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,029.00000	4,006	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,159.00000	1,148	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			360.00000	334	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			508.00000	490	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,510.00000	1,477	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			193.00000	184	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,795.00000	3,770	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,247.00000	1,237	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			298.00000	274	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			541.00000	522	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,392.00000	1,359	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,423.00000	1,418	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			225.00000	205	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			602.00000	583	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,203.00000	1,170	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			200.00000	190	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,702.00000	3,677	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,460.00000	1,456	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			212.00000	193	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,498.00000	1,494	20.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.55	Put			199.00000	181	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			629.00000	610	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,130.00000	1,097	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			207.00000	197	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,609.00000	3,584	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,536.00000	1,533	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			188.00000	170	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,199.00000	5,213	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,712.00000	3,726	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			14.00000	13	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,260.00000	2,268	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			61.00000	55	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			181.00000	171	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,982.00000	3,958	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			46.00000	42	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,848.00000	6,829	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,449.00000	5,463	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,959.00000	3,974	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			11.00000	11	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,494.00000	2,505	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			46.00000	42	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			52.00000	48	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,604.00000	6,585	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,693.00000	1,693	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			145.00000	130	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			704.00000	685	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			955.00000	922	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			672.00000	654	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,024.00000	990	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			564.00000	546	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,316.00000	1,283	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			225.00000	215	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,377.00000	3,351	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,761.00000	3,776	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			13.00000	13	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,780.00000	2,793	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			32.00000	30	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,858.00000	1,860	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			109.00000	97	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			218.00000	207	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,469.00000	3,444	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			156.00000	148	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,408.00000	4,385	32.56	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 15/03/2010 Currency Future	4.95	Call		3,910.00000	3,924	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		12.00000	11	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,925.00000	2,939	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		26.00000	26	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,986.00000	1,990	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		87.00000	77	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,973.00000	2,987	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		25.00000	24	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,029.00000	2,034	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		81.00000	71	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.98360	8.96480		23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		919.00000	896	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		904.00000	863	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		955.00000	933	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		840.00000	800	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		900.00000	879	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		936.00000	895	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		883.00000	861	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		968.00000	927	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		832.00000	810	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,067.00000	1,026	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		770.00000	748	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,205.00000	1,164	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		741.00000	719	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,276.00000	1,235	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		701.00000	679	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,386.00000	1,345	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		727.00000	705	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,312.00000	1,272	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		675.00000	654	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,460.00000	1,420	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		714.00000	692	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,349.00000	1,308	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		332.00000	317	29.51	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,267.00000	3,233	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		848.00000	826	23.90	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,034.00000	993	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		688.00000	666	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,423.00000	1,382	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		617.00000	596	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,653.00000	1,612	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		586.00000	565	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,771.00000	1,731	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		538.00000	518	26.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,973.00000	1,935	26.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.20	Call			576.00000	555	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,811.00000	1,772	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			607.00000	585	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,692.00000	1,652	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			307.00000	293	29.88	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,492.00000	3,459	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			770.00000	748	24.47	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,205.00000	1,164	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,350.00000	1,337	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			385.00000	353	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			663.00000	641	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,498.00000	1,458	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			640.00000	618	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,575.00000	1,535	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			596.00000	575	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,731.00000	1,692	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			557.00000	536	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,892.00000	1,853	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			285.00000	271	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,720.00000	3,687	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,322.00000	1,308	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			407.00000	375	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			651.00000	630	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,536.00000	1,496	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			628.00000	607	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,614.00000	1,573	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			566.00000	546	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,851.00000	1,812	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			548.00000	527	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,933.00000	1,894	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			280.00000	267	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,765.00000	3,733	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,242.00000	1,226	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			477.00000	443	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			640.00000	618	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,575.00000	1,535	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			557.00000	536	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,892.00000	1,853	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			520.00000	500	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,055.00000	2,017	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			268.00000	255	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,903.00000	3,871	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,167.00000	1,150	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			552.00000	516	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			607.00000	585	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,692.00000	1,652	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			548.00000	527	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,933.00000	1,894	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			529.00000	509	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,014.00000	1,975	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			511.00000	492	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,096.00000	2,058	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			494.00000	475	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,180.00000	2,142	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			256.00000	243	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,041.00000	4,010	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,268.00000	1,253	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			453.00000	419	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			651.00000	630	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,536.00000	1,496	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			272.00000	259	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,857.00000	3,825	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,518.00000	1,510	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			303.00000	276	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			755.00000	733	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,240.00000	1,200	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			628.00000	607	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,614.00000	1,573	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,553.00000	1,546	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			288.00000	262	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			663.00000	641	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,498.00000	1,458	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			302.00000	288	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,538.00000	3,505	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,588.00000	1,582	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			273.00000	249	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			785.00000	763	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,170.00000	1,129	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			755.00000	733	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,240.00000	1,200	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			298.00000	284	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,583.00000	3,550	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,624.00000	1,619	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			260.00000	236	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			800.00000	778	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,135.00000	1,094	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,216.00000	5,234	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,736.00000	3,754	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			21.00000	20	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,310.00000	2,320	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			95.00000	86	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,216.00000	1,200	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			501.00000	467	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			409.00000	392	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,694.00000	2,658	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			148.00000	139	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,433.00000	5,405	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			79.00000	73	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,864.00000	6,839	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,465.00000	5,484	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,982.00000	4,000	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			18.00000	17	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,534.00000	2,547	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			69.00000	64	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			442.00000	424	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,477.00000	2,440	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			276.00000	263	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,811.00000	3,779	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			165.00000	155	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,200.00000	5,171	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			88.00000	81	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,623.00000	6,597	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,812.00000	1,811	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			197.00000	177	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			816.00000	794	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,101.00000	1,060	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			727.00000	705	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,312.00000	1,272	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			337.00000	322	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,222.00000	3,188	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,785.00000	3,803	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			20.00000	19	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,810.00000	2,827	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			45.00000	44	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,929.00000	1,931	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			165.00000	148	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			415.00000	398	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,650.00000	2,614	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			225.00000	213	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,460.00000	4,429	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,999.00000	3,017	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			34.00000	33	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,093.00000	2,098	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.00	Put		128.00000	114	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		321.00000	307	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,357.00000	3,323	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		238.00000	226	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,273.00000	4,242	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		397.00000	380	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,782.00000	2,747	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		289.00000	275	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,674.00000	3,642	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		216.00000	204	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,601.00000	4,571	31.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.76470	12.76490		19.55	8,896,995.90	697	19,249.00
£ / R On 12/06/2009 Currency Future	12.75	Call		326.00000	324	19.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		311.00000	309	19.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		421.00000	422	18.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		206.00000	207	18.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		371.00000	370	19.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		256.00000	256	19.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		348.00000	347	19.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		283.00000	282	19.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		287.00000	286	20.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		372.00000	371	20.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		212.00000	210	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		548.00000	545	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		189.00000	187	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		624.00000	622	22.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		147.00000	145	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		782.00000	780	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		160.00000	157	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		745.00000	742	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		136.00000	133	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		821.00000	818	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		60.00000	58	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		1,195.00000	1,194	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		105.00000	102	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		940.00000	938	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		96.00000	93	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		981.00000	979	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		88.00000	85	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		1,023.00000	1,021	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		66.00000	64	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		1,151.00000	1,150	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		45.00000	43	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,330.00000	1,328	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.95	Call			55.00000	53	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,240.00000	1,238	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			60.00000	58	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,195.00000	1,194	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			49.00000	48	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,284.00000	1,283	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			36.00000	35	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,421.00000	1,420	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			33.00000	32	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,468.00000	1,467	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			29.00000	28	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,515.00000	1,514	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			26.00000	25	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,562.00000	1,561	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			40.00000	39	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,375.00000	1,374	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			12.00000	11	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,897.00000	1,897	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			7.00000	6	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,142.00000	2,141	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,637.00000	2,637	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			4.00000	4	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,339.00000	2,339	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			5.00000	5	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,240.00000	2,240	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	4	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,290.00000	2,290	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			7.00000	6	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,142.00000	2,141	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			21.00000	20	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,656.00000	1,656	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			15.00000	14	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,800.00000	1,800	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			11.00000	10	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,946.00000	1,945	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			8.00000	8	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,044.00000	2,043	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			7.00000	7	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,093.00000	2,092	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			6.00000	5	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,191.00000	2,191	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			12.00000	11	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,897.00000	1,897	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			9.00000	9	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.75	Put			1,995.00000	1,994	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	13	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,849.00000	1,848	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	13	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,849.00000	1,848	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			17.00000	16	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,752.00000	1,752	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			24.00000	23	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,609.00000	1,608	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			19.00000	18	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,704.00000	1,703	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,587.00000	2,587	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	3	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,389.00000	2,389	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,587.00000	2,587	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	4	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,290.00000	2,290	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,687.00000	2,687	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,488.00000	2,488	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			36.00000	35	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,421.00000	1,420	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			7.00000	7	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,093.00000	2,092	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3.00000	3	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,438.00000	2,438	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,786.00000	2,786	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,136.00000	3,136	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,385.00000	3,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,086.00000	3,086	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,886.00000	2,886	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,936.00000	2,936	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,836.00000	2,836	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,986.00000	2,986	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,836.00000	2,836	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,585.00000	3,585	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,235.00000	3,236	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,335.00000	3,336	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,735.00000	3,735	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,435.00000	3,435	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,635.00000	3,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,835.00000	3,835	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,935.00000	3,935	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,985.00000	3,985	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,685.00000	3,685	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,485.00000	3,485	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,035.00000	4,035	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,385.00000	4,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,285.00000	4,285	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,735.00000	4,735	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			5,035.00000	5,035	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,635.00000	5,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,235.00000	6,235	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,385.00000	6,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			6,035.00000	6,035	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,585.00000	5,585	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.25	Put		5,485.00000	5,485	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		5,985.00000	5,985	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		4,485.00000	4,485	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,535.00000	3,535	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		3,036.00000	3,036	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		4.00000	4	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		2,339.00000	2,339	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		2.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,537.00000	2,537	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		2.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,637.00000	2,637	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		2,736.00000	2,737	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		8.00000	8	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		2,044.00000	2,043	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		2.00000	2	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,537.00000	2,537	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		3.00000	3	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		2,389.00000	2,389	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,786.00000	2,786	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		3,036.00000	3,036	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		3,136.00000	3,136	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1.00000	1	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,886.00000	2,886	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		3,435.00000	3,435	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		3,136.00000	3,136	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		3,335.00000	3,336	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		3,185.00000	3,186	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		3,285.00000	3,286	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,635.00000	3,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		3,235.00000	3,236	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,535.00000	3,535	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,835.00000	3,835	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,035.00000	4,035	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,935.00000	3,935	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,135.00000	4,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,235.00000	4,235	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,135.00000	4,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,335.00000	4,335	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,785.00000	3,785	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,885.00000	3,885	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,085.00000	4,085	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,185.00000	4,185	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,385.00000	3,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,585.00000	3,585	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,085.00000	4,085	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,585.00000	4,585	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,685.00000	4,685	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,785.00000	4,785	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,885.00000	4,885	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,685.00000	5,685	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,785.00000	5,785	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,885.00000	5,885	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Put			6,085.00000	6,085	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			6,185.00000	6,185	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,285.00000	6,285	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			5,085.00000	5,085	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,185.00000	5,185	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,285.00000	5,285	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,385.00000	5,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,185.00000	5,185	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,385.00000	5,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,685.00000	5,685	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,885.00000	5,885	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,735.00000	5,735	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,835.00000	5,835	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,935.00000	5,935	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,135.00000	6,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,335.00000	6,335	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,435.00000	6,435	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,085.00000	6,085	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,285.00000	6,285	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,485.00000	6,485	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,585.00000	6,585	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,685.00000	6,685	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,785.00000	6,785	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,135.00000	6,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,535.00000	6,535	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,635.00000	6,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,635.00000	4,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,835.00000	4,835	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,935.00000	4,935	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,135.00000	5,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,235.00000	5,235	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,335.00000	5,335	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,435.00000	5,435	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,335.00000	4,335	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,435.00000	4,435	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,535.00000	4,535	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,635.00000	4,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,135.00000	5,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,885.00000	3,885	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,385.00000	4,385	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,285.00000	4,285	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,585.00000	4,585	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,785.00000	4,785	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,685.00000	3,685	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,086.00000	3,086	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			15.00000	14	22.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Put			1,800.00000	1,800	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			80.00000	78	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			1,065.00000	1,063	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			45.00000	43	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,330.00000	1,328	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			73.00000	71	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,108.00000	1,106	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			21.00000	20	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,656.00000	1,656	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			125.00000	122	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			860.00000	857	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			73.00000	71	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,108.00000	1,106	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			66.00000	64	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,151.00000	1,150	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			24.00000	23	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,609.00000	1,608	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			26.00000	25	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,562.00000	1,561	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			114.00000	112	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			899.00000	897	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			96.00000	93	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			981.00000	979	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			114.00000	112	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			899.00000	897	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			169.00000	166	22.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			704.00000	701	22.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			147.00000	145	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			782.00000	780	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			179.00000	176	22.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			664.00000	661	22.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,865.00000	4,865	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,365.00000	3,365	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,866.00000	1,865	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			1.00000	1	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			513.00000	515	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			148.00000	150	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,635.00000	5,635	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			7,135.00000	7,135	22.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,315.00000	5,315	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	18.51	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 12/06/2009 Currency Future	8.95	Call		3,815.00000	3,815	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,315.00000	2,315	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		862.00000	863	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		47.00000	48	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,565.00000	5,565	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,065.00000	4,065	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,565.00000	2,565	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,086.00000	1,087	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		21.00000	22	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		306.00000	304	19.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		341.00000	340	19.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		270.00000	268	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		405.00000	403	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		239.00000	237	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		474.00000	472	20.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		480.00000	482	18.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		165.00000	167	18.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		254.00000	252	20.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		439.00000	437	20.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		225.00000	223	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		510.00000	508	21.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		200.00000	198	21.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		586.00000	583	21.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		582.00000	584	18.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		117.00000	119	18.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		513.00000	515	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		148.00000	150	18.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		450.00000	451	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		185.00000	187	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		395.00000	395	19.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		230.00000	231	19.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		270.00000	268	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		405.00000	403	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		619.00000	620	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		104.00000	106	18.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		547.00000	549	18.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		132.00000	134	18.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.97250	12.96700		20.59	129,725.00	10	3,509.00
£ / R On 14/09/2009 Currency Future	12.95	Call		651.00000	649	20.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		634.00000	626	20.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.75	Call			733.00000	730	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			516.00000	508	19.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			691.00000	688	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			574.00000	565	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			671.00000	668	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			604.00000	595	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			613.00000	610	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			696.00000	688	20.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			530.00000	526	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			863.00000	853	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			500.00000	496	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			933.00000	924	21.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			443.00000	438	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,076.00000	1,066	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			460.00000	455	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,043.00000	1,033	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			426.00000	422	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,109.00000	1,099	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			298.00000	294	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,431.00000	1,421	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			379.00000	375	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,212.00000	1,202	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			350.00000	346	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,283.00000	1,273	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			364.00000	360	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,247.00000	1,238	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			350.00000	346	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,283.00000	1,273	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			310.00000	306	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,393.00000	1,383	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			263.00000	259	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,546.00000	1,536	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			274.00000	270	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,507.00000	1,497	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			298.00000	294	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,431.00000	1,421	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			241.00000	237	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,624.00000	1,615	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			221.00000	217	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,704.00000	1,695	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			212.00000	208	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,745.00000	1,736	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			252.00000	248	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,585.00000	1,575	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			155.00000	151	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Put			2,038.00000	2,029	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			123.00000	120	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,256.00000	2,247	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			75.00000	73	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,708.00000	2,700	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			96.00000	94	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,479.00000	2,471	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			106.00000	103	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,389.00000	2,381	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			117.00000	114	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,300.00000	2,291	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			155.00000	151	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,038.00000	2,029	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			194.00000	190	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,827.00000	1,818	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			169.00000	166	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,952.00000	1,944	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			123.00000	120	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,256.00000	2,247	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			135.00000	132	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,168.00000	2,159	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			148.00000	145	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,081.00000	2,072	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			128.00000	125	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,211.00000	2,203	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			141.00000	138	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,124.00000	2,115	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			162.00000	159	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,995.00000	1,986	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			148.00000	145	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,081.00000	2,072	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			101.00000	98	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,434.00000	2,426	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			111.00000	109	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,344.00000	2,336	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			177.00000	174	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,910.00000	1,901	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			96.00000	94	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,479.00000	2,471	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			75.00000	73	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,708.00000	2,700	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			87.00000	85	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,570.00000	2,562	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			72.00000	69	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,755.00000	2,747	22.33	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	15.70	Call			68.00000	66	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,801.00000	2,793	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			83.00000	81	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,616.00000	2,608	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			231.00000	227	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,664.00000	1,655	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			61.00000	59	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,894.00000	2,887	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			185.00000	182	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,868.00000	1,859	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			162.00000	159	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,995.00000	1,986	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			92.00000	89	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,525.00000	2,517	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			252.00000	248	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,585.00000	1,575	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			323.00000	319	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,356.00000	1,346	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			336.00000	332	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,319.00000	1,310	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			286.00000	281	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,469.00000	1,459	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			203.00000	199	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,786.00000	1,776	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			101.00000	98	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,434.00000	2,426	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			55.00000	54	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,988.00000	2,981	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			92.00000	89	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,525.00000	2,517	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			61.00000	59	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,894.00000	2,887	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			55.00000	54	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,988.00000	2,981	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			50.00000	48	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,083.00000	3,076	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			45.00000	43	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,178.00000	3,171	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			128.00000	125	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,211.00000	2,203	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			79.00000	77	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,662.00000	2,654	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			65.00000	63	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,848.00000	2,840	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			79.00000	77	22.33	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	15.55	Put			2,662.00000	2,654	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			58.00000	56	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,941.00000	2,934	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			53.00000	51	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,036.00000	3,028	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			47.00000	46	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,130.00000	3,123	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			231.00000	227	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,664.00000	1,655	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			36.00000	35	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,369.00000	3,362	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			286.00000	281	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,469.00000	1,459	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			185.00000	182	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,868.00000	1,859	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			117.00000	114	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,300.00000	2,291	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			194.00000	190	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,827.00000	1,818	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			394.00000	390	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,177.00000	1,168	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			364.00000	360	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,247.00000	1,238	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			310.00000	306	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,393.00000	1,383	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			203.00000	199	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,786.00000	1,776	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			379.00000	375	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,212.00000	1,202	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			410.00000	406	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,143.00000	1,133	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			241.00000	237	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,624.00000	1,615	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			473.00000	469	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,006.00000	996	22.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			443.00000	438	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,076.00000	1,066	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			486.00000	482	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			969.00000	960	22.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,867.00000	4,873	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,369.00000	3,374	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			2.00000	2	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,925.00000	1,929	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			58.00000	56	19.25	0.00	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	12.60	Call			803.00000	802	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			436.00000	429	19.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			15.00000	14	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,148.00000	4,142	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,635.00000	5,630	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,133.00000	7,128	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,317.00000	5,323	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,817.00000	3,823	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,342.00000	2,347	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			25.00000	24	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,079.00000	1,079	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			262.00000	257	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			25.00000	24	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,708.00000	3,701	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,187.00000	5,181	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,684.00000	6,678	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,567.00000	5,573	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,067.00000	4,073	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,582.00000	2,587	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			15.00000	14	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,259.00000	1,261	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			192.00000	188	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			33.00000	31	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,466.00000	3,459	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			6.00000	5	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,939.00000	4,933	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,434.00000	6,428	22.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			632.00000	629	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			665.00000	656	20.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			595.00000	592	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			728.00000	719	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			561.00000	558	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			794.00000	785	21.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			778.00000	777	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			461.00000	454	19.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			578.00000	574	21.13	0.00	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	13.15	Put		761.00000	752	21.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		545.00000	541	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		828.00000	819	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		515.00000	511	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		898.00000	888	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		855.00000	855	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		388.00000	382	19.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		755.00000	753	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		488.00000	481	19.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		711.00000	709	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		544.00000	536	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		595.00000	592	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		728.00000	719	20.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		882.00000	883	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		365.00000	360	19.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		828.00000	827	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		411.00000	405	19.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		691.00000	688	20.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		574.00000	565	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.16440	13.15040		21.24	0.00	0	1,456.00
£ / R On 14/12/2009 Currency Future	13.15	Call		878.00000	880	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		878.00000	866	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		956.00000	957	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		755.00000	743	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		936.00000	937	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		785.00000	773	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		898.00000	899	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		847.00000	835	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		859.00000	861	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		909.00000	897	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		748.00000	748	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,097.00000	1,084	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		708.00000	708	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,158.00000	1,144	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		633.00000	633	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,283.00000	1,269	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		670.00000	670	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,219.00000	1,206	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		616.00000	616	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,315.00000	1,301	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		474.00000	473	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,623.00000	1,609	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		565.00000	565	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,415.00000	1,400	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		549.00000	548	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put			1,449.00000	1,434	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			549.00000	548	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,449.00000	1,434	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			533.00000	533	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,483.00000	1,468	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			488.00000	487	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,588.00000	1,573	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			433.00000	432	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,732.00000	1,717	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			460.00000	459	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,659.00000	1,644	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			446.00000	445	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,696.00000	1,681	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			420.00000	419	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,769.00000	1,754	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			327.00000	326	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,077.00000	2,061	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			338.00000	336	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,037.00000	2,022	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			395.00000	394	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,844.00000	1,829	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			371.00000	370	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,921.00000	1,905	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			349.00000	347	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,998.00000	1,983	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			307.00000	306	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,157.00000	2,141	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			288.00000	286	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,237.00000	2,222	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			270.00000	268	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,319.00000	2,304	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			207.00000	205	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,656.00000	2,641	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			533.00000	533	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,483.00000	1,468	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			503.00000	502	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,552.00000	1,538	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			598.00000	598	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,348.00000	1,334	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			395.00000	394	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,844.00000	1,829	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			518.00000	517	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,517.00000	1,503	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			407.00000	406	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,807.00000	1,792	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.65	Call			383.00000	382	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,882.00000	1,867	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			360.00000	358	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,959.00000	1,944	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			279.00000	277	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,278.00000	2,263	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			616.00000	616	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,315.00000	1,301	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			582.00000	581	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,381.00000	1,367	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			518.00000	517	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,517.00000	1,503	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			407.00000	406	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,807.00000	1,792	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			317.00000	316	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,117.00000	2,101	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			383.00000	382	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,882.00000	1,867	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			297.00000	296	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,197.00000	2,181	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			598.00000	598	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,348.00000	1,334	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			446.00000	445	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,696.00000	1,681	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			327.00000	326	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,077.00000	2,061	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			689.00000	689	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,188.00000	1,174	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			651.00000	651	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,251.00000	1,237	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			460.00000	459	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,659.00000	1,644	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,851.00000	4,865	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,371.00000	3,384	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			21.00000	20	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,020.00000	2,029	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			169.00000	164	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,017.00000	1,019	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			667.00000	655	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			180.00000	179	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,830.00000	2,814	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			60.00000	59	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,210.00000	4,195	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			18.00000	18	21.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.80	Put		5,668.00000	5,653	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		5.00000	5	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,155.00000	7,141	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,301.00000	5,315	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,810.00000	3,823	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		9.00000	9	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,400.00000	2,410	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		100.00000	96	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,260.00000	1,265	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		460.00000	451	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		244.00000	243	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,444.00000	2,428	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		85.00000	84	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,785.00000	3,769	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		26.00000	26	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,226.00000	5,211	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		8.00000	7	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,707.00000	6,693	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,550.00000	5,564	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,056.00000	4,069	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	5	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,622.00000	2,633	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		72.00000	69	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,423.00000	1,429	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		372.00000	364	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		102.00000	101	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,552.00000	3,536	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		32.00000	32	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,982.00000	4,967	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		9.00000	9	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,459.00000	6,445	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		823.00000	824	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		973.00000	960	21.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		789.00000	790	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,039.00000	1,025	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		976.00000	977	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		726.00000	713	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		789.00000	790	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,039.00000	1,025	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		708.00000	708	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,158.00000	1,144	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,110.00000	1,114	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		559.00000	549	19.99	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 14/12/2009 Currency Future	12.70	Call			1,062.00000	1,065	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			612.00000	600	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			976.00000	977	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			726.00000	713	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.52410		13.50310		21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,251.00000	1,251	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,248.00000	1,227	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,342.00000	1,343	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,089.00000	1,069	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,305.00000	1,305	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,151.00000	1,131	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,147.00000	1,146	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,444.00000	1,422	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,115.00000	1,114	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,512.00000	1,490	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,054.00000	1,052	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,651.00000	1,628	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,084.00000	1,083	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,581.00000	1,559	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,039.00000	1,038	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,686.00000	1,664	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			920.00000	918	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,017.00000	1,994	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			984.00000	982	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,831.00000	1,808	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,286.00000	1,287	21.71	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,183.00000	1,163	21.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			459.00000	457	27.62	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,456.00000	4,433	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,099.00000	1,098	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,546.00000	1,524	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,751.00000	1,757	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			598.00000	583	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,507.00000	1,510	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			854.00000	836	20.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,131.00000	1,130	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,478.00000	1,456	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			760.00000	757	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,607.00000	2,583	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			600.00000	597	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,447.00000	3,423	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			476.00000	473	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,323.00000	4,299	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			357.00000	354	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,203.00000	5,180	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Call		1,782.00000	1,788	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		579.00000	564	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,530.00000	1,533	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		827.00000	809	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,323.00000	1,324	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,120.00000	1,100	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		997.00000	995	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,794.00000	1,771	23.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		770.00000	767	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,567.00000	2,542	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		607.00000	604	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,404.00000	3,380	26.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		481.00000	478	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,278.00000	4,254	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		363.00000	360	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,159.00000	5,136	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,928.00000	4,950	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		25.00000	25	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,503.00000	3,521	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		100.00000	97	20.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,246.00000	2,258	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		343.00000	334	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,401.00000	1,403	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		998.00000	979	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		636.00000	633	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,233.00000	3,209	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		449.00000	446	27.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,546.00000	4,522	27.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		278.00000	275	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,875.00000	5,851	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		167.00000	165	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,264.00000	7,241	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,366.00000	5,387	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		13.00000	13	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,929.00000	3,950	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		76.00000	76	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,589.00000	2,604	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		236.00000	230	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,600.00000	1,604	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		747.00000	730	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		708.00000	705	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,855.00000	2,830	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		498.00000	496	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,145.00000	4,122	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		323.00000	320	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.65	Put		5,470.00000	5,446	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		195.00000	193	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,842.00000	6,819	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,612.00000	5,633	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		9.00000	9	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,169.00000	4,190	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		66.00000	66	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,794.00000	2,810	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		191.00000	186	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,725.00000	1,730	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		622.00000	606	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		751.00000	748	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,648.00000	2,624	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		529.00000	526	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,926.00000	3,902	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		351.00000	348	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,248.00000	5,224	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		212.00000	210	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,609.00000	6,586	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,073.00000	4,094	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		70.00000	70	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,136.00000	3,153	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		133.00000	129	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,319.00000	2,332	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		316.00000	308	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,674.00000	1,678	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		670.00000	654	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,115.00000	1,114	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,512.00000	1,490	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		945.00000	943	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,942.00000	1,919	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		734.00000	730	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,730.00000	2,706	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		580.00000	577	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,577.00000	3,553	26.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,224.00000	3,241	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		121.00000	117	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,393.00000	2,406	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		290.00000	282	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		971.00000	969	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,868.00000	1,844	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		593.00000	590	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,490.00000	3,466	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		470.00000	467	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,367.00000	4,343	27.51	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 14/06/2010 Currency Future	9.35	Call		4,217.00000	4,238	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		64.00000	64	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,268.00000	3,285	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		115.00000	111	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,430.00000	2,444	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		277.00000	270	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		454.00000	452	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,501.00000	4,477	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		885.00000	882	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,132.00000	2,108	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		692.00000	688	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,939.00000	2,914	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		549.00000	546	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,796.00000	3,772	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		434.00000	431	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,681.00000	4,657	27.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.30600	11.30740		19.85	13,103,654.00	1,159	23,560.00
€ / R On 12/06/2009 Currency Future	11.30	Call		290.00000	288	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		283.00000	282	19.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		336.00000	333	19.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		228.00000	227	19.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		251.00000	249	20.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		343.00000	343	20.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		233.00000	232	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		376.00000	376	20.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		137.00000	137	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		630.00000	631	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		124.00000	124	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		667.00000	668	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		124.00000	124	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		667.00000	668	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		102.00000	102	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		745.00000	746	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		54.00000	54	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		996.00000	998	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		75.00000	75	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		867.00000	869	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		75.00000	75	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		867.00000	869	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		48.00000	48	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		1,040.00000	1,042	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		60.00000	60	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		953.00000	954	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		42.00000	43	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.35	Put			1,085.00000	1,087	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			38.00000	38	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,130.00000	1,132	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			33.00000	33	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			1,176.00000	1,177	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			23.00000	23	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,316.00000	1,317	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			14.00000	14	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,506.00000	1,508	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			8.00000	8	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,700.00000	1,702	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			9.00000	9	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,652.00000	1,653	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			3.00000	3	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,996.00000	1,997	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			3.00000	3	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,045.00000	2,047	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			4.00000	4	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,946.00000	1,948	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			4.00000	4	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,897.00000	1,898	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			5.00000	5	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,848.00000	1,849	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			5.00000	5	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,848.00000	1,849	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			7.00000	7	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,749.00000	1,751	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2.00000	2	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			2,194.00000	2,196	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,344.00000	2,345	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,393.00000	2,395	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	2	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,095.00000	2,096	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			3.00000	3	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			2,045.00000	2,047	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			7.00000	7	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,749.00000	1,751	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			12.00000	12	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,555.00000	1,556	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			6.00000	6	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,798.00000	1,800	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			10.00000	10	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,603.00000	1,604	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.45	Call			2.00000	2	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,145.00000	2,146	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,344.00000	2,345	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,393.00000	2,395	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,493.00000	2,495	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,593.00000	2,594	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,294.00000	2,295	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			3.00000	3	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,996.00000	1,997	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,244.00000	2,245	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,643.00000	2,644	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,693.00000	2,694	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,793.00000	2,794	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,343.00000	3,344	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,393.00000	3,394	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,043.00000	3,044	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,843.00000	2,844	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,543.00000	2,545	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,294.00000	2,295	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,244.00000	2,245	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,493.00000	2,495	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	2	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,095.00000	2,096	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,793.00000	2,794	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,193.00000	3,194	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.90	Put		3,593.00000	3,594	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,893.00000	3,894	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,993.00000	2,994	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,893.00000	2,894	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		10.00000	10	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,603.00000	1,604	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		16.00000	16	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,458.00000	1,460	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		48.00000	48	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		1,040.00000	1,042	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		42.00000	43	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		1,085.00000	1,087	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		26.00000	26	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,269.00000	1,270	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		30.00000	30	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		1,222.00000	1,224	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		20.00000	20	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,363.00000	1,364	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		83.00000	83	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		826.00000	827	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		67.00000	67	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		910.00000	911	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		165.00000	165	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		558.00000	559	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		113.00000	113	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		705.00000	707	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		92.00000	92	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		785.00000	786	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		151.00000	151	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		593.00000	595	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		26.00000	26	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,269.00000	1,270	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		18.00000	18	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,410.00000	1,412	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		83.00000	83	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		826.00000	827	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		67.00000	67	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		910.00000	911	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		177.00000	176	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		519.00000	520	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		20.00000	20	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,363.00000	1,364	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.85	Call			12.00000	12	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,555.00000	1,556	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			23.00000	23	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,316.00000	1,317	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			38.00000	38	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,130.00000	1,132	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			14.00000	14	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,506.00000	1,508	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1.00000	1	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,443.00000	2,445	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,593.00000	2,594	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,943.00000	2,944	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,143.00000	3,144	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,243.00000	3,244	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,443.00000	3,444	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,543.00000	3,544	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,643.00000	3,644	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,743.00000	3,744	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,093.00000	3,094	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,293.00000	3,294	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,993.00000	2,994	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,093.00000	3,094	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,293.00000	3,294	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,493.00000	3,494	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,693.00000	3,694	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,793.00000	3,794	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,993.00000	3,994	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.40	Put		4,093.00000	4,094	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		4,193.00000	4,194	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		4,293.00000	4,294	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		3,493.00000	3,494	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,593.00000	3,594	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,993.00000	3,994	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,743.00000	2,744	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		6.00000	6	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,798.00000	1,800	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,743.00000	2,744	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,843.00000	2,844	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,893.00000	2,894	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call		5,057.00000	5,056	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call		3,557.00000	3,556	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call		2,057.00000	2,056	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call		634.00000	631	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put		77.00000	75	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		3,943.00000	3,944	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		5,443.00000	5,444	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,943.00000	6,944	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,407.00000	5,406	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		3,907.00000	3,906	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,407.00000	2,406	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		933.00000	931	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		26.00000	25	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,093.00000	5,094	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,593.00000	6,594	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,507.00000	5,506	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,007.00000	4,006	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,507.00000	2,506	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,025.00000	1,023	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		18.00000	17	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,993.00000	4,994	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,493.00000	6,494	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		217.00000	216	20.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		410.00000	410	20.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		189.00000	189	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		482.00000	483	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		420.00000	417	19.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		163.00000	161	19.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		362.00000	359	19.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		205.00000	203	19.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		312.00000	310	19.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		255.00000	254	19.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		270.00000	268	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		312.00000	312	20.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		203.00000	202	21.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		445.00000	446	21.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		177.00000	176	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		519.00000	520	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		452.00000	449	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		144.00000	143	18.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		390.00000	387	19.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		182.00000	181	19.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		189.00000	189	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		482.00000	483	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		521.00000	518	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		114.00000	112	18.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		390.00000	387	19.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		182.00000	181	19.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.48670	11.48300		20.40	20,446,326.00	1,780	11,340.00
€ / R On 14/09/2009 Currency Future	11.50	Call		550.00000	554	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		567.00000	567	20.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		611.00000	614	19.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		478.00000	477	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.55	Call			531.00000	534	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			598.00000	598	20.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			495.00000	499	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			662.00000	662	20.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			383.00000	386	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			900.00000	900	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			400.00000	404	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			867.00000	867	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			366.00000	370	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			933.00000	933	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			350.00000	353	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			967.00000	966	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			264.00000	267	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,181.00000	1,180	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			290.00000	293	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,107.00000	1,107	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			304.00000	308	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,071.00000	1,071	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			251.00000	254	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,218.00000	1,217	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			239.00000	242	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,256.00000	1,255	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			216.00000	219	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,333.00000	1,333	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			206.00000	208	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,373.00000	1,372	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			176.00000	179	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,493.00000	1,492	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			143.00000	145	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,660.00000	1,658	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			115.00000	117	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,832.00000	1,830	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			121.00000	123	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,788.00000	1,787	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			121.00000	123	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,788.00000	1,787	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			82.00000	83	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,099.00000	2,097	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			77.00000	79	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,144.00000	2,142	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			87.00000	88	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,054.00000	2,052	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			92.00000	93	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,009.00000	2,007	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			97.00000	99	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.35	Put		1,964.00000	1,962	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		97.00000	99	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,964.00000	1,962	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		109.00000	110	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,876.00000	1,874	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		65.00000	66	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,282.00000	2,279	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		54.00000	55	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,421.00000	2,419	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		51.00000	52	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,468.00000	2,465	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		73.00000	74	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,190.00000	2,188	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		103.00000	105	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,920.00000	1,918	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		103.00000	105	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,920.00000	1,918	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		92.00000	93	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,009.00000	2,007	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		135.00000	137	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,702.00000	1,701	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		61.00000	62	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,328.00000	2,326	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		69.00000	70	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,236.00000	2,233	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		51.00000	52	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,468.00000	2,465	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		48.00000	49	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,515.00000	2,512	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		45.00000	46	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,562.00000	2,559	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		40.00000	41	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,657.00000	2,654	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		57.00000	59	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,374.00000	2,372	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		128.00000	130	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,745.00000	1,744	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		35.00000	36	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,752.00000	2,749	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		15.00000	15	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,382.00000	3,379	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		57.00000	59	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,374.00000	2,372	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		40.00000	41	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,657.00000	2,654	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			31.00000	32	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,848.00000	2,845	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			27.00000	28	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,944.00000	2,941	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			24.00000	24	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,041.00000	3,038	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			21.00000	22	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,138.00000	3,135	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			73.00000	74	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,190.00000	2,188	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			31.00000	32	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,848.00000	2,845	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			27.00000	28	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,944.00000	2,941	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			196.00000	198	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,413.00000	1,412	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			176.00000	179	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,493.00000	1,492	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			159.00000	161	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,576.00000	1,575	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			77.00000	79	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,144.00000	2,142	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			42.00000	43	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,609.00000	2,607	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			37.00000	38	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,704.00000	2,702	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			33.00000	34	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,800.00000	2,797	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			128.00000	130	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,745.00000	1,744	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			159.00000	161	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,576.00000	1,575	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			167.00000	170	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,534.00000	1,533	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			151.00000	153	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,618.00000	1,616	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			54.00000	55	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,421.00000	2,419	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			135.00000	137	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,702.00000	1,701	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			69.00000	70	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,236.00000	2,233	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			186.00000	188	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,453.00000	1,452	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			216.00000	219	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.60	Put		1,333.00000	1,333	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		277.00000	280	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,144.00000	1,143	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		227.00000	230	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,294.00000	1,294	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		334.00000	337	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,001.00000	1,001	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		277.00000	280	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,144.00000	1,143	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		167.00000	170	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,534.00000	1,533	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		350.00000	353	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		967.00000	966	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		319.00000	322	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,036.00000	1,035	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		334.00000	337	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,001.00000	1,001	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		206.00000	208	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,373.00000	1,372	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		418.00000	422	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		835.00000	835	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,083.00000	5,087	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,583.00000	3,587	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,103.00000	2,106	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		20.00000	19	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		855.00000	858	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		272.00000	271	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		7.00000	7	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,924.00000	3,921	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,418.00000	5,414	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,917.00000	6,913	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,383.00000	5,387	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,883.00000	3,887	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,392.00000	2,396	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		9.00000	9	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,065.00000	1,068	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		182.00000	181	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		11.00000	11	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,628.00000	3,624	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,118.00000	5,115	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,617.00000	6,613	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,533.00000	5,537	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,033.00000	4,037	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,539.00000	2,543	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		6.00000	6	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,178.00000	1,181	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		145.00000	145	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		13.00000	13	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,480.00000	3,477	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	2	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,968.00000	4,965	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,467.00000	6,463	21.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		513.00000	516	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		630.00000	630	20.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		478.00000	482	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		695.00000	695	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		447.00000	451	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		764.00000	764	21.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		655.00000	658	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		422.00000	421	19.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		570.00000	573	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		537.00000	536	20.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		462.00000	466	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		729.00000	729	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		432.00000	436	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		799.00000	799	21.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		731.00000	733	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		348.00000	346	19.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		679.00000	682	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		396.00000	395	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		632.00000	635	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		449.00000	448	19.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		590.00000	593	20.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		507.00000	506	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.65450	11.64380		20.80	466,180.00	40	548.00
€ / R On 14/12/2009 Currency Future	11.65	Call		758.00000	756	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		764.00000	751	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		799.00000	797	20.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		705.00000	692	20.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.70	Call			739.00000	737	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			795.00000	782	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			703.00000	701	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			860.00000	847	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			594.00000	592	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,100.00000	1,087	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			608.00000	606	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,064.00000	1,052	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			580.00000	578	22.19	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,136.00000	1,123	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			566.00000	565	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,173.00000	1,160	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			493.00000	492	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,400.00000	1,387	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			516.00000	515	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,323.00000	1,310	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			528.00000	527	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,285.00000	1,272	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			472.00000	470	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,478.00000	1,466	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			461.00000	460	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,518.00000	1,505	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			203.00000	203	27.19	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,159.00000	3,149	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			451.00000	449	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,557.00000	1,545	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			441.00000	440	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,597.00000	1,585	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			404.00000	403	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,760.00000	1,748	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			371.00000	370	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,927.00000	1,915	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			341.00000	340	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,097.00000	2,086	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			355.00000	355	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,012.00000	2,000	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			348.00000	347	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,054.00000	2,043	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			348.00000	347	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,054.00000	2,043	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			309.00000	308	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,315.00000	2,304	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			302.00000	301	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,358.00000	2,347	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			315.00000	314	25.55	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	13.60	Put		2,271.00000	2,260	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		321.00000	321	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,227.00000	2,216	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		328.00000	327	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,184.00000	2,173	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		321.00000	321	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,227.00000	2,216	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		334.00000	334	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,140.00000	2,129	25.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		282.00000	282	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,488.00000	2,477	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		363.00000	362	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,969.00000	1,958	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		182.00000	182	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,388.00000	3,378	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		295.00000	295	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,401.00000	2,390	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		269.00000	269	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,576.00000	2,565	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		258.00000	258	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,664.00000	2,653	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		247.00000	246	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,753.00000	2,742	26.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		236.00000	236	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,842.00000	2,832	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		355.00000	355	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,012.00000	2,000	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		341.00000	340	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,097.00000	2,086	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		288.00000	288	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,444.00000	2,433	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		276.00000	275	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,532.00000	2,521	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		263.00000	263	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,620.00000	2,609	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		395.00000	394	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,801.00000	1,789	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		379.00000	378	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,885.00000	1,873	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		309.00000	308	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,315.00000	2,304	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		379.00000	378	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,885.00000	1,873	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		282.00000	282	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,488.00000	2,477	25.99	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 14/12/2009 Currency Future	13.10	Call			387.00000	386	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,843.00000	1,831	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			288.00000	288	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,444.00000	2,433	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			276.00000	275	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,532.00000	2,521	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			252.00000	252	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,708.00000	2,697	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			258.00000	258	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,664.00000	2,653	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			413.00000	411	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,719.00000	1,707	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			422.00000	421	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,678.00000	1,666	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			387.00000	386	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,843.00000	1,831	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			315.00000	314	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,271.00000	2,260	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			422.00000	421	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,678.00000	1,666	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			431.00000	430	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,637.00000	1,625	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			395.00000	394	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,801.00000	1,789	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			505.00000	503	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,361.00000	1,349	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			483.00000	481	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,439.00000	1,426	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			541.00000	539	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,247.00000	1,234	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			472.00000	470	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,478.00000	1,466	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			553.00000	551	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,210.00000	1,197	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			528.00000	527	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,285.00000	1,272	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			483.00000	481	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,439.00000	1,426	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,275.00000	1,276	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			282.00000	272	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			985.00000	984	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			492.00000	480	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			199.00000	199	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,205.00000	3,195	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,414.00000	1,415	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Put		220.00000	210	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,094.00000	1,093	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		400.00000	389	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		842.00000	840	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		648.00000	636	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		654.00000	652	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		960.00000	947	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		190.00000	190	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,296.00000	3,286	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,153.00000	2,158	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		59.00000	53	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,038.00000	1,038	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		444.00000	433	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		134.00000	134	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,040.00000	4,030	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		55.00000	56	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,462.00000	5,451	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		22.00000	22	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,928.00000	6,917	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,441.00000	2,448	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		48.00000	44	19.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,212.00000	1,213	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		318.00000	308	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		152.00000	153	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,759.00000	3,748	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		66.00000	67	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,173.00000	5,162	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		26.00000	26	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,632.00000	6,622	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		580.00000	578	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,136.00000	1,123	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,586.00000	2,594	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		43.00000	40	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,309.00000	1,310	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		265.00000	256	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		163.00000	163	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,619.00000	3,609	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		73.00000	73	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,029.00000	5,019	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		29.00000	29	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,485.00000	6,474	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		721.00000	719	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		827.00000	814	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		686.00000	684	21.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		893.00000	880	21.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.05	Call			623.00000	621	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,029.00000	1,016	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,858.00000	3,868	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			14.00000	14	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,878.00000	2,887	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			34.00000	33	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,928.00000	1,930	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			84.00000	76	17.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,182.00000	1,182	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			338.00000	327	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			186.00000	186	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,342.00000	3,332	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			117.00000	118	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,274.00000	4,263	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,957.00000	3,967	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			13.00000	12	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,976.00000	2,985	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			32.00000	31	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,014.00000	2,017	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			70.00000	63	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,244.00000	1,244	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			300.00000	290	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			195.00000	195	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,251.00000	3,240	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			125.00000	125	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,181.00000	4,171	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,006.00000	4,016	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			13.00000	12	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,024.00000	3,034	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			31.00000	30	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,058.00000	2,061	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			64.00000	57	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			128.00000	129	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,134.00000	4,124	28.51	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.10800		243.02800		0.00	17,017,560.00	7	0.00
AL13 On 06/08/2009 Index Future			247.64800		247.54800		0.00	17,335,360.00	7	7.00
ALBI On 07/05/2009 Index Future			288.78600		289.06200		0.00	577,572,000.00	200	128.00
ALBI On 06/08/2009 Index Future			294.43800		294.70800		0.00	588,876,000.00	200	509.00
ALBI On 05/11/2009 Index Future			288.68500		288.73900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.50900		123.63300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.95500		126.07700		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 05/11/2009 Index Future			128.34100		128.46200		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			290.54800		290.86100		0.00	92,975,360.00	32	197.00
GOVI On 06/08/2009 jGovi			296.30300		296.61150		0.00	94,816,960.00	32	67.00
GOVI On 05/11/2009 jGovi			301.91450		302.22300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			351.67300		351.67300		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			360.68400		360.68400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			369.69400		369.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.83200		7.81400		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.80200		8.75300		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.43200		8.35100		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.84000		8.79500		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.89400		8.82800		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96800		8.90600		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.92200		8.86200		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.02600		8.02400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.16400		7.15600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.02800		7.01300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.64500		7.61600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.71100		7.67500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.48400		8.44000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.55400		8.50600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.75300		8.69100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.77000		8.70600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22100		9.22200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.52500		8.52900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 07/05/2009 Index Future				278.83100	278.94900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				284.35400	284.46400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				289.74000	289.84600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.25400	6.30600		2.72	0.00	0	2,500.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,751.00000	3,819	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.75000	5.66000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,225.00000	4,130	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,474.00000	4,379	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				5.00000	8.34500		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			24.00000	1,266	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,495.00000	45	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future				8.20900	8.17800		12.10	110,468.89	864	6,676.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,545.00000	4,370	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	7.25	Call			0.00000	0	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,400.00000	5,576	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,986.00000	10,161	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.22500	8.15800		10.10	112,637.83	864	9,423.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,531.00000	6,226	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			738.00000	799	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.26800	8.26900		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,867.00000	1,860	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,983.00000	5,970	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.32100	8.35000		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			3,015.00000	3,067	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,074.00000	5,980	9.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future				8.72000	8.72900		24.30	214,468.56	1,788	12,537.00
R186 On 07/05/2009 Bond Future	9.00	Call			2,765.00000	2,764	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			112.00000	22	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			0.00000	0	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,618.00000	7,528	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			0.00000	0	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			16,258.00000	16,168	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,811.00000	25,721	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future				8.73600	8.72800		22.00	154,668.11	1,321	12,506.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/08/2009 Bond Future	9.00	Call			6,609.00000	6,535	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,965.00000	3,970	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1,134.00000	1,103	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,299.00000	14,347	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.76200		8.78300		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,019.00000	7,107	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,342.00000	7,225	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,147.00000	3,193	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,915.00000	13,756	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			8,270.00000	8,369	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,183.00000	6,077	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,464.00000	2,501	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,061.00000	15,893	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.79200		8.84700		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			6,515.00000	6,732	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,467.00000	12,155	22.38	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			486.00000	471	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			20.00000	4	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.29900		8.23700		11.56	210.78	2	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,421.00000	4,143	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.30700		8.20600		10.17	206.22	2	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,033.00000	4,680	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			634.00000	718	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.33600		8.26200		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,507.00000	1,399	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,734.00000	4,933	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.37300		8.35300		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,024.00000	1,989	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,481.00000	5,526	9.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.56000		8.52800		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,707.00000	2,515	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			6.00000	0	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.57300		8.51500		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			5,423.00000	5,173	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,339.00000	1,419	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.60700		8.23600		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,246.00000	1,579	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,555.00000	7,976	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.64900		8.33400		14.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Call			4,672.00000	3,848	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,417.00000	6,315	14.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.55000		8.50900		18.16	50,372.79	506	0.00
R204 On 07/05/2009 Bond Future	8.75	Call			1,599.00000	1,294	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			88.00000	41	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			0.00000	0	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,970.00000	5,229	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,053.00000	2,789	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			5.00000	0	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.56400		8.49900		16.16	48,379.14	496	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			5,973.00000	5,667	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,433.00000	1,531	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.59300		8.57500		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,797.00000	1,756	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,643.00000	8,712	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.62600		8.65000		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			4,242.00000	4,296	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,967.00000	6,878	16.13	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.27900		8.22700		10.29	9,446.41	95	1,214.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,851.00000	2,656	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.28900		8.19300		8.91	9,280.34	95	94.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,226.00000	3,947	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			516.00000	581	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			365.00000	307	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,770.00000	5,056	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.31800		8.21600		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,292.00000	1,170	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,784.00000	4,010	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.35700		8.30500		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,701.00000	1,635	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,356.00000	4,458	8.25	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.73000		8.72900		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,780.00000	1,719	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			69.00000	15	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.75100		8.72900		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			5,147.00000	5,038	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,939.00000	1,969	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.78200		8.55000		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,976.00000	1,569	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,941.00000	9,986	16.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future			8.81800		8.61300		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			4,720.00000	4,143	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,006.00000	7,687	18.07	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.88800		8.89900		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			203.00000	98	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,175.00000	999	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.91500		8.92600		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,497.00000	4,523	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,460.00000	2,415	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.98900		9.00000		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,673.00000	1,681	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,026.00000	9,965	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.10000		9.10900		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,174.00000	4,188	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,028.00000	7,986	19.38	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.30000		8.32900		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,513.00000	5,766	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.30200		8.31900		27.15	0.00	0	3,083.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,142.00000	3,183	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			6,009.00000	5,901	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,415.00000	6,491	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,796.00000	2,723	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.31300		8.72800		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,422.00000	13,082	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,846.00000	2,017	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,608.00000	2,476	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,335.00000	12,714	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,194.00000	1,892	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,637.00000	14,847	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32600		8.77400		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,758.00000	15,572	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,901.00000	2,973	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			3,405.00000	4,733	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,890.00000	12,478	27.65	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			286.85500		287.15900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.53700		292.83600		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.07800		298.37600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.27140		6.26920		18.86	0.00	0	9,048.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			166.00000	161	18.86	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	6.25	Put		147.00000	139	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		189.00000	186	18.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		120.00000	114	18.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		215.00000	214	18.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		96.00000	92	18.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		114.00000	108	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		245.00000	236	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		101.00000	95	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		282.00000	274	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		90.00000	84	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		321.00000	313	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		65.00000	60	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		446.00000	438	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		65.00000	60	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		446.00000	438	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		81.00000	75	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		362.00000	353	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		81.00000	75	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		362.00000	353	22.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		72.00000	67	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		403.00000	395	22.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		55.00000	50	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		486.00000	479	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		46.00000	42	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		527.00000	520	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		39.00000	35	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		570.00000	563	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		39.00000	35	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		570.00000	563	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		27.00000	23	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		658.00000	652	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		32.00000	29	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		613.00000	607	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		55.00000	50	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		486.00000	479	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		22.00000	19	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		703.00000	698	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		22.00000	19	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		703.00000	698	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		27.00000	23	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		658.00000	652	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		32.00000	29	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		613.00000	607	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		15.00000	13	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		796.00000	791	23.48	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	7.00	Call			18.00000	16	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			749.00000	744	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			12.00000	10	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			843.00000	839	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			10.00000	8	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			891.00000	887	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			15.00000	13	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			796.00000	791	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			10.00000	8	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			891.00000	887	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,531.00000	1,529	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,631.00000	1,629	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			1.00000	1	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,332.00000	1,329	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			3.00000	2	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,134.00000	1,131	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			6.00000	5	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			987.00000	984	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			8.00000	6	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			939.00000	935	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			101.00000	95	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			282.00000	274	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			114.00000	108	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			245.00000	236	20.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			146.00000	141	19.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			177.00000	169	19.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			8.00000	6	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			939.00000	935	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			5.00000	4	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,036.00000	1,033	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			3.00000	2	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,134.00000	1,131	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			2.00000	1	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,233.00000	1,230	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			4.00000	3	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,085.00000	1,082	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			2.00000	2	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,183.00000	1,180	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			317.00000	318	18.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			48.00000	46	18.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			246.00000	246	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			77.00000	74	18.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			189.00000	186	18.62	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	6.20	Put		120.00000	114	18.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		146.00000	141	19.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		177.00000	169	19.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		280.00000	281	18.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		61.00000	59	18.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		129.00000	123	19.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		210.00000	201	19.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		215.00000	214	18.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		96.00000	92	18.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	1	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,282.00000	1,280	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		1.00000	1	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,382.00000	1,379	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	4	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		1,036.00000	1,033	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,431.00000	1,429	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,431.00000	1,429	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,531.00000	1,529	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,631.00000	1,629	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,731.00000	1,729	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,831.00000	1,829	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,931.00000	1,929	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		2,031.00000	2,029	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,931.00000	1,929	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	1	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,282.00000	1,280	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,619.00000	5,621	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,119.00000	4,121	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,619.00000	2,621	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,119.00000	1,121	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,881.00000	1,879	23.48	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	9.65	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,381.00000	3,379	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,881.00000	4,879	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,381.00000	6,379	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			5,769.00000	5,771	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,269.00000	4,271	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			2,769.00000	2,771	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,269.00000	1,271	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put			3,231.00000	3,229	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put			4,731.00000	4,729	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put			6,231.00000	6,229	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call			5,869.00000	5,871	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call			4,369.00000	4,371	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call			2,869.00000	2,871	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call			1,369.00000	1,371	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put			0.00000	0	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put			3,131.00000	3,129	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put			4,631.00000	4,629	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call			0.00000	0	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put			6,131.00000	6,129	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call			530.00000	534	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put			11.00000	13	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call			440.00000	445	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put			20.00000	23	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call			356.00000	357	18.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put			37.00000	36	18.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			280.00000	281	18.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			61.00000	59	18.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call			484.00000	489	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put			15.00000	17	19.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call			397.00000	400	18.74	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	5.90	Put		28.00000	29	18.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.33640	6.33170		19.60	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		295.00000	290	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		313.00000	304	19.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		334.00000	330	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		252.00000	243	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		355.00000	352	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		224.00000	216	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		260.00000	255	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		379.00000	369	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		245.00000	240	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		413.00000	403	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		231.00000	226	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		449.00000	439	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		180.00000	174	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		598.00000	588	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		195.00000	189	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		563.00000	553	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		218.00000	213	21.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		486.00000	476	21.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		206.00000	200	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		524.00000	514	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		195.00000	189	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		563.00000	553	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		166.00000	160	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		634.00000	624	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		166.00000	160	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		634.00000	624	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		140.00000	135	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		708.00000	698	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		118.00000	113	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		786.00000	776	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		140.00000	135	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		708.00000	698	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		152.00000	147	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		671.00000	661	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		206.00000	200	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		524.00000	514	21.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		128.00000	123	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		747.00000	737	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		108.00000	103	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		826.00000	816	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		128.00000	123	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		747.00000	737	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		108.00000	103	21.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Put		826.00000	816	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		90.00000	85	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		908.00000	899	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		98.00000	94	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		867.00000	857	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		98.00000	94	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		867.00000	857	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		82.00000	77	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		950.00000	941	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		68.00000	64	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,036.00000	1,027	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		260.00000	255	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		379.00000	369	20.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		231.00000	226	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		449.00000	439	20.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		90.00000	85	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		908.00000	899	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		74.00000	70	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		993.00000	984	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		68.00000	64	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,036.00000	1,027	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		56.00000	52	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,124.00000	1,116	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		82.00000	77	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		950.00000	941	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		56.00000	52	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,124.00000	1,116	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		46.00000	42	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,214.00000	1,206	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		61.00000	58	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,080.00000	1,071	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		50.00000	47	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,169.00000	1,161	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		41.00000	38	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,260.00000	1,252	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		314.00000	309	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		282.00000	273	19.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		277.00000	272	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		345.00000	336	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		277.00000	272	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		345.00000	336	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		355.00000	352	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		224.00000	216	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,582.00000	5,586	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.88	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	2.25	Call			4,082.00000	4,086	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,582.00000	2,586	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,092.00000	1,096	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			10.00000	10	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			9.00000	8	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,927.00000	1,921	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,418.00000	3,414	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,918.00000	4,914	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,418.00000	6,414	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,782.00000	5,786	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,282.00000	4,286	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,782.00000	2,786	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,286.00000	1,290	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			4.00000	4	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			14.00000	13	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,732.00000	1,726	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,219.00000	3,214	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,718.00000	4,714	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,218.00000	6,214	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			5,832.00000	5,836	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,332.00000	4,336	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			2,832.00000	2,836	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,335.00000	1,339	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			3.00000	3	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			16.00000	14	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,684.00000	1,678	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			3,169.00000	3,164	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,668.00000	4,664	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	21.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,168.00000	6,164	21.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		435.00000	435	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		153.00000	148	18.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		380.00000	377	18.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		198.00000	191	18.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		608.00000	611	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		77.00000	74	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		533.00000	535	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		102.00000	99	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		465.00000	466	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		133.00000	130	17.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		406.00000	405	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		174.00000	168	18.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		570.00000	572	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		88.00000	86	17.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		498.00000	500	17.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		117.00000	114	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.39650	6.38910		19.94	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		397.00000	395	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		408.00000	398	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		436.00000	431	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		346.00000	335	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		436.00000	431	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		346.00000	335	19.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		455.00000	452	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		316.00000	305	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		363.00000	360	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		474.00000	463	20.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		347.00000	344	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		508.00000	497	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		347.00000	344	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		508.00000	497	20.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		332.00000	328	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		543.00000	532	20.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		250.00000	245	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		761.00000	749	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		293.00000	288	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		654.00000	642	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		318.00000	314	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		579.00000	568	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		305.00000	301	21.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		616.00000	604	21.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		318.00000	314	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		579.00000	568	21.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		281.00000	277	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		692.00000	680	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		281.00000	277	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		692.00000	680	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		265.00000	261	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		726.00000	714	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		250.00000	245	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		761.00000	749	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		221.00000	217	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		832.00000	820	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		196.00000	191	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		906.00000	895	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		172.00000	168	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		983.00000	972	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		152.00000	147	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		1,062.00000	1,051	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		397.00000	395	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		408.00000	398	19.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		416.00000	412	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		377.00000	366	19.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		380.00000	377	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		441.00000	430	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	231	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		796.00000	784	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		208.00000	204	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		869.00000	857	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		184.00000	179	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		945.00000	933	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		380.00000	377	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		441.00000	430	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		235.00000	231	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		796.00000	784	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		184.00000	179	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		945.00000	933	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		162.00000	157	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		1,023.00000	1,011	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		208.00000	204	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		869.00000	857	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,539.00000	5,547	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,039.00000	4,047	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,539.00000	2,547	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,081.00000	1,086	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		42.00000	40	18.03	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	8.35	Call			34.00000	32	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,995.00000	1,986	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	3	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,464.00000	3,456	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,961.00000	4,954	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,461.00000	6,454	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,789.00000	5,797	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,289.00000	4,297	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			2,789.00000	2,797	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,309.00000	1,315	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			19.00000	18	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			50.00000	47	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,761.00000	1,751	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			4.00000	4	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			3,215.00000	3,207	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,711.00000	4,704	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			6,211.00000	6,204	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			5,839.00000	5,847	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,339.00000	4,347	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			2,839.00000	2,847	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,356.00000	1,362	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			16.00000	15	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			54.00000	51	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,714.00000	1,704	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			5.00000	4	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			3,166.00000	3,158	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,661.00000	4,654	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,161.00000	6,154	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			524.00000	524	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			235.00000	227	18.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			476.00000	474	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			287.00000	277	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			646.00000	648	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.90	Put		157.00000	152	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		579.00000	581	18.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		190.00000	184	18.03	0.00	0	0.00

Total for Derivatives:							1,599,812,228.37	29,912	765,612.00
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Grand Total:							1,599,812,228.37	29,912	765,612.00
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