



# Daily MTM Report

Daily summary for 20/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR4 On 23/07/2009 Bond			14.84200	14.88800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.32500	6.33000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.08000	8.23000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59500	8.69500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.18000	8.34000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.53500	8.64000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.53500	8.65000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.18000	8.33000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.65000	8.77500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.65000	8.89300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.11500	8.17000			0.00	0	0.00

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

## Derivatives

\$ / R On 12/06/2009 Currency Future			8.36200		8.49410		22.76	82,917,592.00	9,916	348,025.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			201.00000	138	23.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			207.00000	276	23.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			146.00000	96	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			302.00000	384	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			146.00000	96	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			302.00000	384	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			181.00000	122	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			237.00000	310	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			228.00000	156	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			183.00000	244	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			256.00000	175	23.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			162.00000	213	23.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			106.00000	66	25.41	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			412.00000	504	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			181.00000	122	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			237.00000	310	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			163.00000	108	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			269.00000	346	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			118.00000	75	25.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			374.00000	463	25.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			85.00000	51	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			491.00000	589	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			62.00000	35	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			618.00000	723	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			50.00000	27	27.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			706.00000	815	27.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			45.00000	24	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			751.00000	862	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			41.00000	21	28.07	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			797.00000	909	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			37.00000	19	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			843.00000	957	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			69.00000	40	26.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			575.00000	678	26.59	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			45.00000	24	27.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			751.00000	862	27.77	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 12/06/2009 Currency Future	10.20	Call			7.00000	3	34.01	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,712.00000	1,841	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			23.00000	10	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,078.00000	1,198	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			19.00000	8	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,175.00000	1,296	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			12.00000	5	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,418.00000	1,543	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			16.00000	6	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,271.00000	1,394	31.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			4.00000	2	35.38	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,910.00000	2,040	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			23.00000	10	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,078.00000	1,198	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			20.00000	9	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,126.00000	1,247	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			19.00000	8	30.43	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,175.00000	1,296	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			13.00000	5	31.61	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,369.00000	1,493	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			20.00000	9	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,126.00000	1,247	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			14.00000	6	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,320.00000	1,444	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			8.00000	3	33.32	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,614.00000	1,741	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			7.00000	3	33.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,663.00000	1,791	33.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			2.00000	1	38.12	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,308.00000	2,439	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			8.00000	3	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,614.00000	1,741	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			7.00000	3	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,712.00000	1,841	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			4.00000	2	36.06	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,009.00000	2,140	36.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			5.00000	2	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,861.00000	1,990	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			3.00000	2	36.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,059.00000	2,190	36.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	45.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,506.00000	3,638	45.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	50.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,306.00000	4,438	50.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			2.00000	1	37.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,208.00000	2,339	37.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			3.00000	1	37.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,158.00000	2,289	37.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			3.00000	1	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,109.00000	2,239	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			5.00000	2	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,811.00000	1,940	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			9.00000	3	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,565.00000	1,691	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			4.00000	2	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,960.00000	2,090	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			6.00000	2	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,762.00000	1,890	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			11.00000	4	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,467.00000	1,592	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			10.00000	4	32.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,516.00000	1,642	32.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			5.00000	2	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,811.00000	1,940	34.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			5.00000	2	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,861.00000	1,990	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			4.00000	2	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,910.00000	2,040	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			3.00000	1	37.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,158.00000	2,289	37.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			17.00000	7	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,223.00000	1,345	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			9.00000	3	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,565.00000	1,691	32.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			3.00000	1	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,109.00000	2,239	36.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			3.00000	2	36.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,059.00000	2,190	36.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			2.00000	1	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,407.00000	2,539	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1.00000	1	39.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,557.00000	2,689	39.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1.00000	1	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,657.00000	2,789	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			2.00000	1	38.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,358.00000	2,489	38.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			2.00000	1	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,308.00000	2,439	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1.00000	1	39.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,457.00000	2,589	39.03	0.00	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	11.35	Call			1.00000	0	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,857.00000	2,988	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	0	43.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,156.00000	3,288	43.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	43.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,206.00000	3,338	43.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	44.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,356.00000	3,488	44.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1.00000	1	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,707.00000	2,839	40.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			2.00000	1	38.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,358.00000	2,489	38.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			25.00000	11	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,031.00000	1,149	29.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			12.00000	5	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,418.00000	1,543	31.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			14.00000	6	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,320.00000	1,444	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			30.00000	15	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			936.00000	1,053	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			77.00000	45	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			533.00000	633	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			77.00000	45	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			533.00000	633	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			131.00000	84	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			337.00000	422	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			228.00000	156	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			183.00000	244	23.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			95.00000	58	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			451.00000	546	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			352.00000	254	23.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			108.00000	142	23.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			286.00000	196	22.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			142.00000	184	22.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			318.00000	224	22.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			124.00000	162	22.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			85.00000	51	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			491.00000	589	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			56.00000	31	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			662.00000	769	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			503.00000	392	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			59.00000	80	24.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			424.00000	320	23.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			80.00000	108	23.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			387.00000	286	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			93.00000	124	23.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			256.00000	175	23.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			162.00000	213	23.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			163.00000	108	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			269.00000	346	24.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			131.00000	84	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			337.00000	422	24.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			106.00000	66	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			412.00000	504	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			56.00000	31	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			662.00000	769	27.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			37.00000	19	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			843.00000	957	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			17.00000	7	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,223.00000	1,345	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			30.00000	15	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			936.00000	1,053	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			7.00000	3	33.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,663.00000	1,791	33.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			2.00000	1	37.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,258.00000	2,389	37.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1.00000	1	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,657.00000	2,789	40.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1.00000	1	40.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,757.00000	2,889	40.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1.00000	1	39.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,507.00000	2,639	39.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1.00000	1	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,607.00000	2,739	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			2.00000	1	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,407.00000	2,539	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1.00000	1	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,607.00000	2,739	39.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1.00000	0	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,807.00000	2,938	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	0	41.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,907.00000	3,038	41.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1.00000	0	42.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,007.00000	3,138	42.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	0	42.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,106.00000	3,238	42.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1.00000	0	41.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,957.00000	3,088	41.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	0	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,056.00000	3,188	42.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,256.00000	3,388	43.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	44.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,456.00000	3,588	44.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,556.00000	3,688	45.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	46.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,656.00000	3,788	46.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	47.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,756.00000	3,888	47.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	43.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,306.00000	3,438	43.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	44.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,406.00000	3,538	44.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	45.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,606.00000	3,738	45.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	0	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,056.00000	3,188	42.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,556.00000	3,688	45.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1.00000	0	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,807.00000	2,938	41.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	0	41.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,907.00000	3,038	41.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1.00000	1	39.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,557.00000	2,689	39.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1.00000	0	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,857.00000	2,988	41.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			11.00000	4	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,467.00000	1,592	32.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			13.00000	5	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,369.00000	1,493	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			33.00000	17	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			889.00000	1,005	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			27.00000	13	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			983.00000	1,101	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			27.00000	13	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			983.00000	1,101	29.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			33.00000	17	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			889.00000	1,005	28.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,194.00000	5,062	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,694.00000	3,562	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,194.00000	2,062	39.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			719.00000	597	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			24.00000	35	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,806.00000	3,938	47.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,306.00000	5,438	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,806.00000	6,938	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,444.00000	5,312	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	33.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,944.00000	3,812	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,444.00000	2,312	40.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	40.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			953.00000	826	26.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			9.00000	14	26.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,056.00000	5,188	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,556.00000	6,688	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			318.00000	224	22.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			124.00000	162	22.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,744.00000	3,612	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,744.00000	2,612	41.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	41.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,745.00000	1,613	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	34.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			764.00000	642	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			20.00000	30	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	50.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,256.00000	4,388	50.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,894.00000	3,762	36.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	36.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,894.00000	2,762	42.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	42.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,895.00000	1,763	35.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	35.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			905.00000	779	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			11.00000	17	26.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	49.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,106.00000	4,238	49.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,944.00000	2,812	42.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	42.78	0.00	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			1,945.00000	1,813	36.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	1	36.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	49.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,056.00000	4,188	49.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	44.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,406.00000	3,538	44.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,406.00000	4,538	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			4,044.00000	3,912	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			3,044.00000	2,912	43.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	43.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			2,045.00000	1,913	37.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			1.00000	1	37.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			1,050.00000	921	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			6.00000	9	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,456.00000	4,588	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,556.00000	4,688	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,844.00000	3,712	36.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	36.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,844.00000	2,712	42.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	42.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,845.00000	1,713	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	1	35.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			858.00000	733	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			14.00000	21	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,656.00000	4,788	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,606.00000	4,738	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			0.00000	3,862	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			0.00000	2,862	43.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	43.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			0.00000	1,863	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	1	37.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			0.00000	873	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			0.00000	11	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	51.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			0.00000	4,638	51.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.50000		8.63530		23.19	2,737,000.00	322	14,402.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			448.00000	391	23.85	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			462.00000	541	23.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.60	Call			1,105.00000	994	21.40	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			69.00000	94	21.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			411.00000	358	24.30	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			526.00000	608	24.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			395.00000	343	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			559.00000	643	24.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			429.00000	374	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			494.00000	574	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			468.00000	408	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			433.00000	508	23.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			489.00000	426	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			404.00000	476	23.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			363.00000	316	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			628.00000	716	24.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			321.00000	279	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			736.00000	829	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			285.00000	247	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			850.00000	947	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			264.00000	229	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			929.00000	1,029	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			245.00000	212	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,009.00000	1,112	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			254.00000	220	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			969.00000	1,070	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			204.00000	174	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,218.00000	1,324	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			119.00000	101	30.87	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,883.00000	2,001	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			182.00000	155	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,346.00000	1,455	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			151.00000	129	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,566.00000	1,679	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			175.00000	149	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,390.00000	1,499	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			196.00000	168	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,261.00000	1,368	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			189.00000	161	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,303.00000	1,411	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			169.00000	144	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,433.00000	1,544	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			169.00000	144	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,433.00000	1,544	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			131.00000	112	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,746.00000	1,862	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			127.00000	108	30.51	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 14/09/2009 Currency Future	10.30	Put			1,792.00000	1,908	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			123.00000	104	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,837.00000	1,954	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			123.00000	104	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,837.00000	1,954	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			111.00000	94	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,976.00000	2,094	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			97.00000	82	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,162.00000	2,282	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			82.00000	69	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,397.00000	2,519	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			20.00000	15	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,385.00000	4,515	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			88.00000	74	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,303.00000	2,424	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			91.00000	77	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,256.00000	2,377	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			94.00000	79	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,209.00000	2,329	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			115.00000	98	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,929.00000	2,048	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			136.00000	116	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,701.00000	1,816	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			104.00000	88	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,069.00000	2,188	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			101.00000	85	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,116.00000	2,235	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			146.00000	124	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,610.00000	1,724	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			162.00000	139	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,477.00000	1,589	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			141.00000	120	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,655.00000	1,770	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			107.00000	91	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,022.00000	2,141	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			104.00000	88	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,069.00000	2,188	31.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			88.00000	74	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,303.00000	2,424	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			107.00000	91	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,022.00000	2,141	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			127.00000	108	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,792.00000	1,908	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			136.00000	116	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,701.00000	1,816	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.00	Call			157.00000	134	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,521.00000	1,634	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			66.00000	55	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,731.00000	2,855	33.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			211.00000	181	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,176.00000	1,281	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			196.00000	168	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,261.00000	1,368	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			182.00000	155	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,346.00000	1,455	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			119.00000	101	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,883.00000	2,001	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			219.00000	189	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,134.00000	1,239	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			204.00000	174	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,218.00000	1,324	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			227.00000	196	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,092.00000	1,196	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			146.00000	124	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,610.00000	1,724	29.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			85.00000	72	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,350.00000	2,472	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			80.00000	67	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,444.00000	2,567	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			141.00000	120	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,655.00000	1,770	29.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			77.00000	65	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,492.00000	2,615	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			72.00000	61	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,587.00000	2,711	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			91.00000	77	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,256.00000	2,377	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			77.00000	65	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,492.00000	2,615	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			68.00000	57	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,683.00000	2,807	33.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			85.00000	72	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,350.00000	2,472	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			75.00000	63	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,539.00000	2,663	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			151.00000	129	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,566.00000	1,679	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			75.00000	63	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,539.00000	2,663	33.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			70.00000	59	33.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,635.00000	2,759	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		101.00000	85	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,116.00000	2,235	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		72.00000	61	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,587.00000	2,711	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		64.00000	54	33.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,779.00000	2,904	33.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		297.00000	257	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		811.00000	907	26.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		236.00000	204	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,050.00000	1,154	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		219.00000	189	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,134.00000	1,239	27.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		309.00000	268	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		773.00000	868	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		245.00000	212	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,009.00000	1,112	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		274.00000	238	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		889.00000	988	26.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		236.00000	204	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,050.00000	1,154	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		175.00000	149	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,390.00000	1,499	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		162.00000	139	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,477.00000	1,589	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		285.00000	247	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		850.00000	947	26.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		211.00000	181	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,176.00000	1,281	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		321.00000	279	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		736.00000	829	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		335.00000	291	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		699.00000	791	25.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		309.00000	268	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		773.00000	868	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		5,235.00000	5,100	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		3,735.00000	3,600	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		2,241.00000	2,109	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		6.00000	9	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		867.00000	767	21.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		132.00000	167	21.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		32.00000	26	36.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		3,797.00000	3,926	36.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	13.90	Call		8.00000	6	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		5,273.00000	5,406	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		2.00000	1	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		6,767.00000	6,901	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		5,435.00000	5,300	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		3,935.00000	3,800	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		2,438.00000	2,305	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		3.00000	5	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		1,022.00000	915	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		87.00000	115	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		37.00000	30	35.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		3,602.00000	3,730	35.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		10.00000	8	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		5,075.00000	5,208	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		2.00000	2	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		6,567.00000	6,702	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call		5,485.00000	5,350	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put		0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call		3,985.00000	3,850	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put		0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call		2,488.00000	2,354	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put		3.00000	4	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call		1,063.00000	954	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put		78.00000	104	21.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call		38.00000	31	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put		3,553.00000	3,681	35.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call		11.00000	8	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put		5,025.00000	5,158	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call		2.00000	2	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,517.00000	6,652	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		534.00000	466	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		349.00000	416	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		378.00000	329	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		593.00000	679	24.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		348.00000	303	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		663.00000	753	25.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		254.00000	220	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		969.00000	1,070	26.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,752.00000	1,618	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		16.00000	18	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,278.00000	1,160	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		42.00000	60	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		558.00000	488	22.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.40	Put			323.00000	388	22.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,949.00000	1,815	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			13.00000	15	23.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,460.00000	1,336	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			24.00000	36	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			664.00000	585	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			229.00000	285	22.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,998.00000	1,864	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			13.00000	14	23.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,506.00000	1,382	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			21.00000	32	21.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			693.00000	612	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			208.00000	262	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			2,046.00000	1,913	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			11.00000	13	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,555.00000	1,428	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			20.00000	28	21.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			726.00000	640	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			191.00000	240	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			55.00000	46	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,020.00000	3,146	34.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			29.00000	23	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			3,993.00000	4,123	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			429.00000	374	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			494.00000	574	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call			52.00000	43	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,116.00000	3,243	34.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			26.00000	20	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,091.00000	4,220	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,899.00000	1,766	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			14.00000	16	23.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,414.00000	1,291	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			28.00000	41	21.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			982.00000	877	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			97.00000	127	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			636.00000	559	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			251.00000	309	22.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			50.00000	41	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,165.00000	3,291	34.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			25.00000	20	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,140.00000	4,270	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,850.00000	1,717	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			15.00000	17	22.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,368.00000	1,247	21.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			32.00000	47	21.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.80	Call			943.00000	839	21.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			108.00000	139	21.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			609.00000	534	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			274.00000	334	22.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			48.00000	40	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,213.00000	3,340	34.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			24.00000	19	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,189.00000	4,319	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			0.00000	44	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			0.00000	3,194	34.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			0.00000	21	36.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			0.00000	4,171	36.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.62850		8.76810		23.64	4,529,962.50	525	2,407.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			620.00000	567	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			602.00000	689	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,457.00000	1,344	21.24	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			89.00000	115	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			566.00000	517	24.44	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			698.00000	789	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			549.00000	502	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			731.00000	823	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			566.00000	517	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			698.00000	789	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			583.00000	533	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			665.00000	755	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			641.00000	585	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			573.00000	656	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			662.00000	603	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			544.00000	625	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			399.00000	365	26.36	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,131.00000	1,236	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			601.00000	550	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			633.00000	721	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			533.00000	487	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			765.00000	859	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			487.00000	445	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			869.00000	967	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			447.00000	408	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			979.00000	1,080	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			422.00000	386	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,054.00000	1,157	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			411.00000	375	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,092.00000	1,196	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			447.00000	408	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			979.00000	1,080	25.72	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 14/12/2009 Currency Future	9.55	Call			388.00000	355	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,170.00000	1,276	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			473.00000	433	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			905.00000	1,004	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			411.00000	375	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,092.00000	1,196	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			340.00000	310	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,372.00000	1,482	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			323.00000	294	27.64	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,455.00000	1,566	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			285.00000	260	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,667.00000	1,781	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			307.00000	280	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,539.00000	1,651	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			331.00000	302	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,413.00000	1,524	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			331.00000	302	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,413.00000	1,524	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			299.00000	273	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,581.00000	1,694	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			106.00000	94	33.44	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,637.00000	3,765	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			258.00000	233	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,840.00000	1,955	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			245.00000	222	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,927.00000	2,043	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			239.00000	216	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,971.00000	2,088	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			227.00000	205	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,059.00000	2,177	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			206.00000	186	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,238.00000	2,357	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			183.00000	165	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,465.00000	2,587	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			187.00000	169	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,419.00000	2,541	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			196.00000	177	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,328.00000	2,449	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			265.00000	240	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,797.00000	1,911	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			251.00000	227	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,883.00000	1,999	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			221.00000	200	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,103.00000	2,222	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			211.00000	191	29.96	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 14/12/2009 Currency Future	10.75	Put		2,193.00000	2,312	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		206.00000	186	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,238.00000	2,357	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		278.00000	253	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,710.00000	1,824	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		292.00000	266	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,624.00000	1,738	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		233.00000	211	29.45	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,015.00000	2,132	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		216.00000	195	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,148.00000	2,267	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		292.00000	266	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,624.00000	1,738	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		76.00000	67	34.45	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,308.00000	4,439	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		175.00000	158	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,557.00000	2,679	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		179.00000	161	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,511.00000	2,633	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		163.00000	147	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,695.00000	2,818	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		171.00000	154	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,603.00000	2,726	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		106.00000	94	33.44	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,637.00000	3,765	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		142.00000	128	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,974.00000	3,099	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		149.00000	134	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,881.00000	3,005	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		120.00000	108	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,352.00000	3,479	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		101.00000	89	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,732.00000	3,861	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		83.00000	74	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,115.00000	4,245	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		69.00000	61	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,501.00000	4,633	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		125.00000	112	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,257.00000	3,384	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		87.00000	77	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,019.00000	4,149	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		72.00000	64	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,404.00000	4,536	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		729.00000	666	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		461.00000	538	23.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Call			502.00000	459	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			834.00000	930	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			358.00000	327	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,290.00000	1,398	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			115.00000	103	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,447.00000	3,575	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			66.00000	59	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,598.00000	4,730	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			778.00000	712	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			410.00000	483	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			378.00000	345	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,210.00000	1,317	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			278.00000	253	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,710.00000	1,824	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			156.00000	140	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,788.00000	2,912	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			91.00000	81	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,923.00000	4,053	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			601.00000	550	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			633.00000	721	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			130.00000	117	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,162.00000	3,289	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			58.00000	52	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,890.00000	5,023	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			96.00000	85	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,828.00000	3,957	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			72.00000	64	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,404.00000	4,536	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			56.00000	49	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,988.00000	5,121	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			641.00000	585	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			573.00000	656	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			136.00000	122	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,068.00000	3,194	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			79.00000	70	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,211.00000	4,342	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			61.00000	54	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,793.00000	4,925	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			684.00000	624	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			516.00000	595	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			110.00000	99	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,542.00000	3,670	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			83.00000	74	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,115.00000	4,245	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			63.00000	56	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,695.00000	4,828	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		434.00000	397	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,016.00000	1,118	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		315.00000	287	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,497.00000	1,608	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		133.00000	120	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,115.00000	3,241	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		103.00000	92	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,685.00000	3,813	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		77.00000	69	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,259.00000	4,390	34.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		59.00000	53	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,841.00000	4,974	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		885.00000	811	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		317.00000	383	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		130.00000	117	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,162.00000	3,289	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		944.00000	865	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		276.00000	337	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		974.00000	894	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		256.00000	315	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		460.00000	420	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		942.00000	1,042	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		183.00000	165	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,465.00000	2,587	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		139.00000	125	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,021.00000	3,147	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		108.00000	96	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,590.00000	3,718	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		81.00000	72	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,163.00000	4,294	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,070.00000	984	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		202.00000	255	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		502.00000	459	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		834.00000	930	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		115.00000	103	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,447.00000	3,575	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,037.00000	953	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		219.00000	275	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		706.00000	645	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		488.00000	566	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		349.00000	318	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,331.00000	1,440	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		192.00000	173	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,374.00000	2,495	30.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.55	Call			146.00000	131	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,927.00000	3,052	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			113.00000	101	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,495.00000	3,623	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			68.00000	60	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,550.00000	4,682	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,213.00000	1,115	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			145.00000	187	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			830.00000	760	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			362.00000	431	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			163.00000	147	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,695.00000	2,818	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,252.00000	1,150	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			134.00000	171	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			857.00000	785	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			339.00000	407	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			583.00000	533	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			665.00000	755	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			167.00000	150	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,649.00000	2,772	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			128.00000	115	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,209.00000	3,336	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,292.00000	1,187	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			124.00000	159	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,005.00000	923	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			237.00000	295	22.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			473.00000	433	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			905.00000	1,004	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			804.00000	735	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			386.00000	457	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			159.00000	143	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,741.00000	2,865	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			122.00000	110	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,304.00000	3,431	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			94.00000	83	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,875.00000	4,005	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			55.00000	48	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,036.00000	5,170	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			125.00000	112	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,257.00000	3,384	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			51.00000	46	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,183.00000	5,317	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			53.00000	47	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,085.00000	5,219	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			128.00000	115	32.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,209.00000	3,336	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		98.00000	87	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,780.00000	3,909	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		57.00000	51	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		4,939.00000	5,072	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		49.00000	44	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,281.00000	5,415	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		914.00000	838	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		296.00000	359	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		830.00000	760	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		362.00000	431	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		885.00000	811	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		317.00000	383	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,213.00000	1,115	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		145.00000	187	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		974.00000	894	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		256.00000	315	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		753.00000	689	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		435.00000	510	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		139.00000	125	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,021.00000	3,147	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		81.00000	72	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,163.00000	4,294	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		48.00000	43	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,330.00000	5,464	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,104.00000	1,015	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		186.00000	237	21.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		62.00000	55	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,744.00000	4,877	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,174.00000	1,081	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		156.00000	203	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		65.00000	58	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,647.00000	4,779	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,586.00000	1,467	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		68.00000	89	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		662.00000	603	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		544.00000	625	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		233.00000	211	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,015.00000	2,132	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		89.00000	79	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,971.00000	4,101	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		74.00000	66	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,356.00000	4,487	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,630.00000	1,510	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		62.00000	81	21.20	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	8.60	Call			684.00000	624	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			516.00000	595	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,332.00000	1,226	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			114.00000	147	21.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			549.00000	502	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			731.00000	823	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			201.00000	182	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,283.00000	2,403	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			146.00000	131	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,927.00000	3,052	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			65.00000	58	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,647.00000	4,779	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,542.00000	1,426	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			74.00000	97	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,902.00000	1,773	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			34.00000	45	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,213.00000	1,115	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			145.00000	187	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,948.00000	1,819	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			30.00000	40	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			285.00000	260	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,667.00000	1,781	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,856.00000	1,728	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			38.00000	50	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,174.00000	1,081	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			156.00000	203	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			804.00000	735	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			386.00000	457	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			272.00000	246	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,754.00000	1,868	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			103.00000	92	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,685.00000	3,813	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,856.00000	1,728	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			38.00000	50	21.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,995.00000	1,865	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			27.00000	36	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,218.00000	5,079	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,722.00000	3,584	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			4.00000	5	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,238.00000	2,102	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			20.00000	23	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			26.00000	22	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,808.00000	6,944	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,468.00000	5,329	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,971.00000	3,832	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		3.00000	4	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,484.00000	2,347	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		16.00000	19	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,139.00000	1,048	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		170.00000	219	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		30.00000	26	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,562.00000	6,697	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,499.00000	1,385	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		81.00000	106	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		1,037.00000	953	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		219.00000	275	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		706.00000	645	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		488.00000	566	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		89.00000	79	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,971.00000	4,101	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,772.00000	3,633	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		4.00000	5	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,781.00000	2,643	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		12.00000	14	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,810.00000	1,684	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		42.00000	55	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,978.00000	2,841	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		10.00000	12	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		39.00000	35	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,871.00000	6,006	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		32.00000	28	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,414.00000	6,550	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		4,021.00000	3,882	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		3.00000	4	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		3,028.00000	2,890	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		10.00000	12	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		2,042.00000	1,911	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		24.00000	32	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		31.00000	27	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,513.00000	6,648	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,921.00000	3,782	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		3.00000	4	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,929.00000	2,791	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		11.00000	13	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		29.00000	25	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,611.00000	6,747	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,872.00000	3,733	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	4	31.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,879.00000	2,742	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		11.00000	13	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		28.00000	25	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,660.00000	6,796	37.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.75700	8.90090		23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		746.00000	705	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		745.00000	848	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		693.00000	655	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		842.00000	948	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		727.00000	688	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		776.00000	881	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		764.00000	722	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		714.00000	815	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		804.00000	759	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		653.00000	752	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		660.00000	624	24.98	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		909.00000	1,017	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		614.00000	582	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,013.00000	1,125	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		586.00000	556	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,085.00000	1,199	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		547.00000	519	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,196.00000	1,312	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		573.00000	543	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,122.00000	1,236	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		523.00000	496	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,272.00000	1,389	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		523.00000	496	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,272.00000	1,389	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		293.00000	277	29.53	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,442.00000	2,570	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		247.00000	233	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,846.00000	2,976	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		535.00000	507	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,234.00000	1,350	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		469.00000	445	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,468.00000	1,588	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		440.00000	418	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,589.00000	1,711	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		398.00000	377	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,797.00000	1,920	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		431.00000	410	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,630.00000	1,753	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		459.00000	436	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,508.00000	1,629	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.95	Call			459.00000	436	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,508.00000	1,629	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			422.00000	401	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,671.00000	1,794	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			184.00000	173	31.80	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,583.00000	3,716	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			479.00000	455	26.81	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,428.00000	1,548	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			422.00000	401	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,671.00000	1,794	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			366.00000	346	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,966.00000	2,089	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			359.00000	339	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,008.00000	2,132	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			374.00000	354	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,923.00000	2,047	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			351.00000	332	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,050.00000	2,175	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			330.00000	312	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,179.00000	2,305	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			299.00000	283	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,398.00000	2,526	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			271.00000	257	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,620.00000	2,750	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			276.00000	262	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,576.00000	2,705	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			287.00000	272	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,486.00000	2,615	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			282.00000	267	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,531.00000	2,660	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			317.00000	300	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,266.00000	2,393	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			323.00000	306	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,223.00000	2,349	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			305.00000	288	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,354.00000	2,481	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			293.00000	277	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,442.00000	2,570	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			311.00000	294	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,310.00000	2,437	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			337.00000	319	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,136.00000	2,262	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			351.00000	332	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,050.00000	2,175	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			323.00000	306	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,223.00000	2,349	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			266.00000	252	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,665.00000	2,795	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			253.00000	238	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,792.00000	2,921	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			261.00000	247	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,710.00000	2,840	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			261.00000	247	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,710.00000	2,840	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			257.00000	242	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,756.00000	2,885	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			233.00000	220	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,982.00000	3,113	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			252.00000	237	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,801.00000	2,930	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			224.00000	211	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,073.00000	3,204	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			242.00000	228	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,891.00000	3,021	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			237.00000	224	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,936.00000	3,067	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			500.00000	475	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,349.00000	1,468	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			440.00000	418	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,589.00000	1,711	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			406.00000	386	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,755.00000	1,879	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			390.00000	369	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,839.00000	1,962	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			168.00000	158	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,817.00000	3,951	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			560.00000	531	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,159.00000	1,274	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			237.00000	224	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,936.00000	3,067	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			109.00000	100	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,908.00000	5,043	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			600.00000	569	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,049.00000	1,162	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			317.00000	300	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,266.00000	2,393	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			117.00000	108	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,767.00000	4,901	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			629.00000	596	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			978.00000	1,089	25.24	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	13.45	Call			124.00000	113	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,673.00000	4,806	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			644.00000	610	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			943.00000	1,053	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			287.00000	272	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,486.00000	2,615	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			127.00000	116	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,626.00000	4,759	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			676.00000	640	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			875.00000	983	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			131.00000	122	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,530.00000	4,665	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			216.00000	204	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,165.00000	3,297	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			96.00000	88	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,145.00000	5,281	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			511.00000	485	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,310.00000	1,428	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			228.00000	215	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,027.00000	3,158	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			220.00000	207	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,119.00000	3,250	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			98.00000	90	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,097.00000	5,233	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			216.00000	204	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,165.00000	3,297	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			208.00000	196	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,257.00000	3,389	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			201.00000	189	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,350.00000	3,482	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			86.00000	79	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,336.00000	5,472	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			489.00000	465	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,389.00000	1,508	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			266.00000	252	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,665.00000	2,795	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			220.00000	207	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,119.00000	3,250	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			212.00000	200	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,211.00000	3,343	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			93.00000	85	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,192.00000	5,328	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			103.00000	95	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,003.00000	5,138	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			614.00000	582	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,013.00000	1,125	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		121.00000	110	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,720.00000	4,853	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		784.00000	740	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		683.00000	783	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		135.00000	127	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,434.00000	4,570	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		727.00000	688	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		776.00000	881	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		344.00000	325	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,093.00000	2,218	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		282.00000	267	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,531.00000	2,660	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		129.00000	119	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,578.00000	4,712	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		311.00000	294	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,310.00000	2,437	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		257.00000	242	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,756.00000	2,885	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		115.00000	105	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,814.00000	4,948	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		359.00000	339	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,008.00000	2,132	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		344.00000	325	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,093.00000	2,218	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		133.00000	125	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,482.00000	4,618	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		710.00000	671	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		809.00000	914	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		112.00000	102	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,861.00000	4,995	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		137.00000	129	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,386.00000	4,522	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		867.00000	818	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		566.00000	661	23.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		382.00000	361	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,882.00000	2,004	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		144.00000	136	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,243.00000	4,379	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		890.00000	839	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		539.00000	632	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		390.00000	369	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,839.00000	1,962	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		147.00000	138	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,196.00000	4,331	32.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.45	Call			937.00000	883	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			486.00000	576	23.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			152.00000	143	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,101.00000	4,236	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			913.00000	861	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			512.00000	604	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			414.00000	393	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,713.00000	1,836	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			398.00000	377	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,797.00000	1,920	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			149.00000	140	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,148.00000	4,283	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,123.00000	1,057	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			322.00000	400	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			449.00000	427	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,548.00000	1,670	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			171.00000	161	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,770.00000	3,904	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,094.00000	1,030	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			343.00000	423	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,182.00000	1,112	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			281.00000	355	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			489.00000	465	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,389.00000	1,508	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			177.00000	167	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,677.00000	3,810	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,213.00000	1,141	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			262.00000	334	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			181.00000	170	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,630.00000	3,763	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,012.00000	954	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			411.00000	497	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			431.00000	410	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,630.00000	1,753	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			414.00000	393	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,713.00000	1,836	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			160.00000	150	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,959.00000	4,093	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,152.00000	1,084	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			301.00000	377	22.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			479.00000	455	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,428.00000	1,548	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			174.00000	164	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,723.00000	3,857	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,245.00000	1,171	21.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.90	Put			244.00000	314	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			511.00000	485	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,310.00000	1,428	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,430.00000	1,336	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			179.00000	229	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			573.00000	543	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,122.00000	1,236	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			181.00000	170	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,630.00000	3,763	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,468.00000	1,373	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			167.00000	216	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,507.00000	1,410	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			156.00000	203	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			600.00000	569	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,049.00000	1,162	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			187.00000	176	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,536.00000	3,669	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,547.00000	1,448	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			146.00000	191	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,251.00000	5,107	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,762.00000	3,620	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	13	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,295.00000	2,165	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			45.00000	58	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			162.00000	153	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,911.00000	4,046	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			40.00000	36	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,789.00000	6,929	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,501.00000	5,357	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			4,009.00000	3,867	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			9.00000	10	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,536.00000	2,401	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			35.00000	44	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			45.00000	41	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,544.00000	6,684	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,710.00000	1,604	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			109.00000	147	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			676.00000	640	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			875.00000	983	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			644.00000	610	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			943.00000	1,053	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			535.00000	507	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,234.00000	1,350	26.16	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 15/03/2010 Currency Future	12.00	Call		204.00000	193	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,303.00000	3,436	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,811.00000	3,669	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		10.00000	12	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,826.00000	2,689	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		25.00000	32	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,881.00000	1,768	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		80.00000	111	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		197.00000	186	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,396.00000	3,529	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		140.00000	132	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,339.00000	4,475	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,960.00000	3,818	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		9.00000	11	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,972.00000	2,834	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		22.00000	27	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		2,013.00000	1,896	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		62.00000	89	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		3,021.00000	2,882	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		20.00000	25	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,058.00000	1,939	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		57.00000	82	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		4,059.00000	3,917	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		8.00000	10	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		3,071.00000	2,931	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		20.00000	24	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		2,105.00000	1,983	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		54.00000	76	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,281.00000	1,201	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		230.00000	294	21.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,861.00000	3,719	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		10.00000	12	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,875.00000	2,737	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		24.00000	30	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,925.00000	1,810	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		74.00000	103	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.88410	9.02910		23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		852.00000	808	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		873.00000	974	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		800.00000	760	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		971.00000	1,075	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		817.00000	775	24.33	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		938.00000	1,041	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		835.00000	792	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		905.00000	1,008	24.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.00	Call			871.00000	826	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			842.00000	942	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			889.00000	843	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			810.00000	909	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			927.00000	879	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			748.00000	845	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			737.00000	700	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,107.00000	1,216	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			707.00000	673	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,178.00000	1,288	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			666.00000	634	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,287.00000	1,400	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			693.00000	659	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,214.00000	1,325	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			641.00000	610	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,361.00000	1,476	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			679.00000	647	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,250.00000	1,362	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			300.00000	286	29.71	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,171.00000	3,302	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			653.00000	622	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,324.00000	1,438	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			582.00000	555	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,553.00000	1,671	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			551.00000	526	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,672.00000	1,792	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			504.00000	481	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,875.00000	1,997	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			541.00000	516	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,712.00000	1,832	26.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			571.00000	545	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,592.00000	1,711	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			276.00000	263	30.07	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,397.00000	3,529	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			737.00000	700	24.89	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,107.00000	1,216	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,343.00000	1,271	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			314.00000	386	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			628.00000	598	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,399.00000	1,514	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			605.00000	576	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,475.00000	1,592	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			561.00000	535	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,632.00000	1,751	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			522.00000	498	26.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,793.00000	1,914	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		255.00000	243	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,626.00000	3,759	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,314.00000	1,243	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		335.00000	409	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		616.00000	587	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,437.00000	1,553	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		593.00000	566	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,514.00000	1,631	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		531.00000	507	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,752.00000	1,873	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		513.00000	490	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,834.00000	1,956	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		251.00000	239	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,672.00000	3,805	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,229.00000	1,163	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		400.00000	479	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		605.00000	576	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,475.00000	1,592	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		522.00000	498	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,793.00000	1,914	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		487.00000	464	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		1,958.00000	2,080	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		239.00000	228	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,810.00000	3,944	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,150.00000	1,089	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		471.00000	555	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		571.00000	545	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,592.00000	1,711	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		513.00000	490	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,834.00000	1,956	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		495.00000	472	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,916.00000	2,038	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		478.00000	455	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		1,999.00000	2,121	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		461.00000	439	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,081.00000	2,205	27.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		228.00000	217	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,948.00000	4,083	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,256.00000	1,189	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		377.00000	455	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		616.00000	587	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,437.00000	1,553	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		243.00000	232	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,764.00000	3,897	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,521.00000	1,431	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			241.00000	297	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			722.00000	686	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,143.00000	1,252	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			593.00000	566	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,514.00000	1,631	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,557.00000	1,466	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			228.00000	282	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			628.00000	598	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,399.00000	1,514	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			272.00000	259	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,443.00000	3,575	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,595.00000	1,501	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			216.00000	267	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			752.00000	714	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,073.00000	1,180	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			722.00000	686	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,143.00000	1,252	25.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			267.00000	255	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,488.00000	3,621	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,633.00000	1,538	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			204.00000	254	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			767.00000	729	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,038.00000	1,145	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,280.00000	5,135	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,796.00000	3,654	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			17.00000	20	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,350.00000	2,225	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			71.00000	91	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,202.00000	1,138	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			423.00000	504	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			374.00000	357	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,595.00000	2,723	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			130.00000	123	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,351.00000	5,489	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			66.00000	63	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,787.00000	6,929	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,529.00000	5,384	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,043.00000	3,900	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			14.00000	16	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,583.00000	2,452	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			54.00000	68	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			407.00000	388	28.25	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 14/06/2010 Currency Future	11.00	Put			2,378.00000	2,504	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			247.00000	235	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,718.00000	3,851	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			145.00000	137	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,116.00000	5,253	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			74.00000	70	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,545.00000	6,686	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,829.00000	1,726	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			150.00000	192	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			784.00000	744	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,004.00000	1,110	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			693.00000	659	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,214.00000	1,325	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			305.00000	291	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,126.00000	3,257	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,846.00000	3,703	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			16.00000	19	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,866.00000	2,730	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			37.00000	46	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,953.00000	1,844	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			123.00000	160	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			380.00000	363	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,551.00000	2,679	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			198.00000	189	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,369.00000	4,505	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			3,058.00000	2,919	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			29.00000	35	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,122.00000	2,008	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			93.00000	124	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			290.00000	277	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,261.00000	3,393	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			210.00000	201	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,181.00000	4,317	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			362.00000	346	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,683.00000	2,812	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			259.00000	247	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,580.00000	3,713	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			189.00000	181	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,510.00000	4,647	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			4,092.00000	3,950	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			13.00000	16	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			3,107.00000	2,967	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			28.00000	33	23.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			2,168.00000	2,050	21.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			89.00000	116	21.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,378.00000	1,299	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			299.00000	365	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			351.00000	334	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			2,771.00000	2,900	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			184.00000	175	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			4,605.00000	4,740	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,944.00000	3,802	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			15.00000	18	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,962.00000	2,824	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			33.00000	40	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			2,037.00000	1,925	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			108.00000	141	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,285.00000	1,216	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			356.00000	431	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			469.00000	447	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,040.00000	2,163	27.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			333.00000	317	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			2,904.00000	3,033	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			173.00000	163	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			4,744.00000	4,879	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,895.00000	3,752	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			16.00000	18	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,914.00000	2,777	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			35.00000	43	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,994.00000	1,885	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			115.00000	150	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			327.00000	312	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			2,948.00000	3,077	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			235.00000	224	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			3,856.00000	3,990	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			169.00000	160	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			4,790.00000	4,926	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			452.00000	431	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,123.00000	2,247	27.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			322.00000	306	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			2,992.00000	3,122	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			231.00000	221	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			3,902.00000	4,037	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			166.00000	156	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			4,837.00000	4,972	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			0.00000	328	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			0.00000	2,944	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			0.00000	171	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			0.00000	4,787	31.74	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 12/06/2009 Currency Future			13.08400	13.16260		20.92	6,672,840.00	510	22,253.00
£ / R On 12/06/2009 Currency Future	13.15	Call		286.00000	247	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		273.00000	313	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		246.00000	211	21.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		333.00000	377	21.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		308.00000	266	20.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		246.00000	282	20.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		387.00000	337	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		175.00000	203	20.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		483.00000	424	19.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		121.00000	140	19.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		518.00000	457	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		106.00000	123	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		555.00000	492	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		93.00000	108	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		673.00000	605	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		61.00000	71	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		594.00000	528	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		81.00000	94	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		450.00000	393	19.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		137.00000	159	19.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		265.00000	228	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		302.00000	344	21.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		196.00000	168	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		434.00000	484	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		211.00000	181	22.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		399.00000	447	22.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		182.00000	156	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		470.00000	522	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		92.00000	74	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		829.00000	890	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		146.00000	124	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		583.00000	640	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		136.00000	115	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		623.00000	681	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		126.00000	106	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		663.00000	722	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		101.00000	82	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		789.00000	848	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		67.00000	53	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		955.00000	1,019	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		83.00000	66	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		870.00000	932	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		92.00000	74	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		829.00000	890	24.83	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	14.00	Call			75.00000	60	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			912.00000	976	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			54.00000	42	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,041.00000	1,108	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			48.00000	38	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,086.00000	1,154	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			43.00000	33	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,131.00000	1,199	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			38.00000	30	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,176.00000	1,246	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			60.00000	47	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			998.00000	1,063	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			16.00000	12	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,504.00000	1,578	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			8.00000	6	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,746.00000	1,822	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,239.00000	2,317	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			5.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,942.00000	2,019	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			6.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,844.00000	1,920	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,893.00000	1,970	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			8.00000	6	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,746.00000	1,822	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			30.00000	23	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,268.00000	1,339	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			21.00000	16	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,408.00000	1,482	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			14.00000	10	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,552.00000	1,626	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			11.00000	8	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,648.00000	1,724	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			10.00000	7	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,697.00000	1,773	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			7.00000	5	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,795.00000	1,871	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			16.00000	12	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,504.00000	1,578	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			12.00000	9	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,600.00000	1,675	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			18.00000	14	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,456.00000	1,530	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			18.00000	14	24.83	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	14.60	Put			1,456.00000	1,530	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			24.00000	18	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,361.00000	1,434	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			34.00000	26	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,222.00000	1,292	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			27.00000	20	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,314.00000	1,386	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,190.00000	2,267	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			4.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,991.00000	2,069	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,190.00000	2,267	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			5.00000	4	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,893.00000	1,970	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			2.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,289.00000	2,367	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			3.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,090.00000	2,168	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			54.00000	42	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,041.00000	1,108	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			10.00000	7	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,697.00000	1,773	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,041.00000	2,118	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,389.00000	2,467	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,738.00000	2,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,988.00000	3,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,688.00000	2,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,488.00000	2,567	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,538.00000	2,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,438.00000	2,517	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,588.00000	2,666	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,438.00000	2,517	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,187.00000	3,266	24.83	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	16.00	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,838.00000	2,916	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,938.00000	3,016	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,337.00000	3,416	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,038.00000	3,116	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,237.00000	3,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,437.00000	3,516	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,537.00000	3,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,587.00000	3,666	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,287.00000	3,366	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,088.00000	3,166	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,637.00000	3,716	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,987.00000	4,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,887.00000	3,966	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,337.00000	4,416	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,637.00000	4,716	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,237.00000	5,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,837.00000	5,916	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,987.00000	6,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,637.00000	5,716	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,187.00000	5,266	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,087.00000	5,166	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,587.00000	5,666	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.83	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	17.25	Put		4,087.00000	4,166	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,137.00000	3,216	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,638.00000	2,716	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		5.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,942.00000	2,019	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		3.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,140.00000	2,218	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		2.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,239.00000	2,317	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		2,339.00000	2,417	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		11.00000	8	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,648.00000	1,724	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		3.00000	2	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,140.00000	2,218	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		4.00000	3	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,991.00000	2,069	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,389.00000	2,467	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		1.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,638.00000	2,716	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,738.00000	2,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		1.00000	1	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,488.00000	2,567	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		3,038.00000	3,116	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,738.00000	2,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,938.00000	3,016	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,788.00000	2,866	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,888.00000	2,966	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,237.00000	3,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,838.00000	2,916	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,137.00000	3,216	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,437.00000	3,516	24.83	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	16.80	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,637.00000	3,716	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,537.00000	3,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,737.00000	3,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,837.00000	3,916	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,737.00000	3,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,937.00000	4,016	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,387.00000	3,466	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,487.00000	3,566	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,687.00000	3,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,787.00000	3,866	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,988.00000	3,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,187.00000	3,266	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,687.00000	3,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,187.00000	4,266	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,287.00000	4,366	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,387.00000	4,466	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,487.00000	4,566	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,287.00000	5,366	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,387.00000	5,466	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,487.00000	5,566	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,687.00000	5,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,787.00000	5,866	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.83	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	19.05	Put		5,887.00000	5,966	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		4,687.00000	4,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,787.00000	4,866	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,887.00000	4,966	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,987.00000	5,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,787.00000	4,866	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,987.00000	5,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,287.00000	5,366	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,487.00000	5,566	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,337.00000	5,416	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,437.00000	5,516	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,537.00000	5,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,737.00000	5,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,937.00000	6,016	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		6,037.00000	6,116	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,687.00000	5,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,887.00000	5,966	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		6,087.00000	6,166	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,187.00000	6,266	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		6,287.00000	6,366	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,387.00000	6,466	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,737.00000	5,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		6,137.00000	6,216	24.83	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	19.40	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,237.00000	6,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,237.00000	4,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,437.00000	4,516	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,537.00000	4,616	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,737.00000	4,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,837.00000	4,916	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,937.00000	5,016	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,037.00000	5,116	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,937.00000	4,016	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,037.00000	4,116	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,137.00000	4,216	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,237.00000	4,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,737.00000	4,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,487.00000	3,566	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,987.00000	4,066	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,887.00000	3,966	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,187.00000	4,266	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,387.00000	4,466	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,287.00000	3,366	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,688.00000	2,766	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			21.00000	16	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,408.00000	1,482	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			117.00000	98	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			705.00000	764	24.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			67.00000	53	24.83	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	14.05	Put			955.00000	1,019	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			109.00000	91	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			746.00000	807	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			30.00000	23	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,268.00000	1,339	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			169.00000	144	23.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			507.00000	560	23.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			109.00000	91	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			746.00000	807	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			101.00000	82	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			789.00000	848	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			34.00000	26	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,222.00000	1,292	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			38.00000	30	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,176.00000	1,246	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			157.00000	133	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			545.00000	599	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			136.00000	115	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			623.00000	681	24.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			157.00000	133	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			545.00000	599	23.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			228.00000	196	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			365.00000	412	22.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			196.00000	168	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			434.00000	484	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,263.00000	5,184	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,763.00000	3,684	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,263.00000	2,184	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			801.00000	729	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			38.00000	45	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,237.00000	5,316	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,737.00000	6,816	24.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,713.00000	5,634	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,213.00000	4,134	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,713.00000	2,634	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,220.00000	1,142	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			7.00000	8	19.77	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 12/06/2009 Currency Future	7.20	Call		5,963.00000	5,884	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,463.00000	4,384	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,963.00000	2,884	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,465.00000	1,387	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		2.00000	3	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		418.00000	364	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		155.00000	180	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		359.00000	311	20.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		197.00000	227	20.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		757.00000	687	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		45.00000	53	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		333.00000	288	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		220.00000	254	20.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		890.00000	816	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		27.00000	32	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		801.00000	729	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		38.00000	45	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		715.00000	645	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		52.00000	61	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		633.00000	566	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		70.00000	82	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		418.00000	364	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		155.00000	180	20.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		935.00000	861	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		23.00000	27	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		845.00000	772	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		32.00000	38	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		633.00000	566	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		70.00000	82	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		308.00000	266	20.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		246.00000	282	20.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		594.00000	528	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		81.00000	94	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		286.00000	247	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		273.00000	313	21.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.29220	13.37580		21.18	691,194.40	52	3,572.00
£ / R On 14/09/2009 Currency Future	13.40	Call		632.00000	593	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		656.00000	701	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		612.00000	575	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		686.00000	733	21.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		672.00000	632	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		597.00000	639	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.20	Call			715.00000	673	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			539.00000	581	20.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			737.00000	694	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put			512.00000	552	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			811.00000	763	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			435.00000	470	20.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			837.00000	787	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			411.00000	445	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			867.00000	813	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			391.00000	421	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call			960.00000	903	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			334.00000	361	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			897.00000	842	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			372.00000	400	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			785.00000	739	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			460.00000	497	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			632.00000	593	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			656.00000	701	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			558.00000	524	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			782.00000	831	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			575.00000	540	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			749.00000	798	21.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			541.00000	508	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			815.00000	866	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			410.00000	381	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,135.00000	1,189	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			494.00000	464	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			919.00000	972	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			466.00000	438	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			990.00000	1,045	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			480.00000	451	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			954.00000	1,009	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			466.00000	438	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			990.00000	1,045	22.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			427.00000	397	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,101.00000	1,155	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			365.00000	338	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,239.00000	1,296	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			379.00000	352	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,204.00000	1,260	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			410.00000	381	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,135.00000	1,189	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			336.00000	312	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,311.00000	1,369	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			310.00000	287	23.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.45	Put			1,384.00000	1,444	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			297.00000	275	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,422.00000	1,483	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			350.00000	325	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,274.00000	1,332	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			221.00000	203	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,695.00000	1,761	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			177.00000	162	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,901.00000	1,969	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			110.00000	100	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,335.00000	2,408	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			140.00000	128	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,114.00000	2,186	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			154.00000	141	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,028.00000	2,098	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			169.00000	154	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,943.00000	2,012	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			221.00000	203	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,695.00000	1,761	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			274.00000	252	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,498.00000	1,560	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			241.00000	221	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,615.00000	1,679	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			177.00000	162	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,901.00000	1,969	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			193.00000	177	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,817.00000	1,885	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			211.00000	194	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,735.00000	1,802	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			185.00000	169	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,859.00000	1,927	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			202.00000	185	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,776.00000	1,843	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			230.00000	212	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,655.00000	1,720	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			211.00000	194	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,735.00000	1,802	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			147.00000	134	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,071.00000	2,142	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			161.00000	147	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,985.00000	2,055	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			251.00000	231	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,575.00000	1,639	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			140.00000	128	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,114.00000	2,186	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.60	Call			110.00000	100	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,335.00000	2,408	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			128.00000	116	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,202.00000	2,274	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			105.00000	96	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,379.00000	2,453	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			100.00000	91	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,424.00000	2,499	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			122.00000	111	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,246.00000	2,318	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			323.00000	299	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,347.00000	1,407	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			91.00000	82	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,515.00000	2,590	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			262.00000	242	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,536.00000	1,599	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			230.00000	212	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,655.00000	1,720	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			134.00000	122	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,158.00000	2,230	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			350.00000	325	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,274.00000	1,332	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			439.00000	413	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,063.00000	1,120	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			452.00000	425	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,027.00000	1,083	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			395.00000	367	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,169.00000	1,224	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			285.00000	263	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,459.00000	1,521	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			147.00000	134	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,071.00000	2,142	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			82.00000	74	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,606.00000	2,682	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			134.00000	122	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,158.00000	2,230	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			91.00000	82	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,515.00000	2,590	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			82.00000	74	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,606.00000	2,682	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			74.00000	67	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,699.00000	2,775	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			67.00000	61	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,791.00000	2,868	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			185.00000	169	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Put			1,859.00000	1,927	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			116.00000	105	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,290.00000	2,363	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			95.00000	87	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,470.00000	2,544	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			116.00000	105	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,290.00000	2,363	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			86.00000	78	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,561.00000	2,636	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			78.00000	71	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,652.00000	2,728	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			71.00000	64	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,745.00000	2,822	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			323.00000	299	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,347.00000	1,407	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			55.00000	49	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,979.00000	3,057	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			395.00000	367	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,169.00000	1,224	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			262.00000	242	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,536.00000	1,599	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			169.00000	154	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,943.00000	2,012	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			274.00000	252	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,498.00000	1,560	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			509.00000	478	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			884.00000	936	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			480.00000	451	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			954.00000	1,009	22.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			427.00000	397	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,101.00000	1,155	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			285.00000	263	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,459.00000	1,521	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			494.00000	464	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			919.00000	972	22.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			525.00000	493	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			849.00000	901	22.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			336.00000	312	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,311.00000	1,369	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			593.00000	557	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			717.00000	765	21.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			558.00000	524	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			782.00000	831	21.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,276.00000	5,192	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	9.60	Call			3,777.00000	3,693	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	1	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,306.00000	2,226	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			30.00000	34	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,059.00000	999	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			283.00000	307	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			23.00000	20	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,747.00000	3,828	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			4.00000	3	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,228.00000	5,311	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	0	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,725.00000	6,808	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,726.00000	5,642	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,226.00000	4,142	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,738.00000	2,656	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			12.00000	14	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,389.00000	1,321	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			163.00000	179	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			38.00000	34	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,312.00000	3,391	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			7.00000	6	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,781.00000	4,864	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,275.00000	6,359	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,976.00000	5,892	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,476.00000	4,392	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,982.00000	2,900	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			7.00000	8	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,591.00000	1,519	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			115.00000	127	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			49.00000	44	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,073.00000	3,152	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			9.00000	8	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,533.00000	4,616	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,026.00000	6,109	23.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			761.00000	716	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			485.00000	524	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			1,026.00000	967	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			300.00000	324	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			694.00000	652	21.06	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	13.25	Put		568.00000	610	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		652.00000	612	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		626.00000	670	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,128.00000	1,066	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		253.00000	274	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		993.00000	935	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		317.00000	342	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		928.00000	872	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		353.00000	380	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		761.00000	716	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		485.00000	524	20.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,164.00000	1,101	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		238.00000	259	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,093.00000	1,033	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		268.00000	290	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		897.00000	842	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		372.00000	400	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		867.00000	813	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		391.00000	421	20.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		737.00000	694	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		512.00000	552	20.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		652.00000	612	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		626.00000	670	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		541.00000	508	22.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		815.00000	866	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.48850	13.57850		21.40	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.60	Call		866.00000	825	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		888.00000	937	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		847.00000	807	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		919.00000	968	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		906.00000	863	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		828.00000	874	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		947.00000	903	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		768.00000	814	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		968.00000	923	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		739.00000	785	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,032.00000	986	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		654.00000	697	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,055.00000	1,007	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		627.00000	669	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,083.00000	1,030	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		605.00000	641	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,170.00000	1,114	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		541.00000	575	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,140.00000	1,085	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.00	Put			562.00000	597	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			866.00000	825	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			888.00000	937	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			793.00000	755	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,014.00000	1,067	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			829.00000	789	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			950.00000	1,001	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			776.00000	739	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,047.00000	1,101	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			612.00000	578	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,333.00000	1,389	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			723.00000	685	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,145.00000	1,196	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			704.00000	666	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,175.00000	1,227	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			704.00000	666	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,175.00000	1,227	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			684.00000	647	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,206.00000	1,259	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			629.00000	595	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,301.00000	1,356	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			562.00000	530	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,433.00000	1,491	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			595.00000	561	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,366.00000	1,423	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			578.00000	545	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,399.00000	1,457	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			546.00000	514	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,467.00000	1,526	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			430.00000	404	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,752.00000	1,815	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			443.00000	417	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,715.00000	1,778	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			515.00000	485	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,536.00000	1,596	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			485.00000	456	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,607.00000	1,668	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			457.00000	430	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,678.00000	1,741	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			405.00000	380	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,826.00000	1,891	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			380.00000	357	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,902.00000	1,968	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			357.00000	335	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,979.00000	2,046	22.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.60	Call			277.00000	258	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,298.00000	2,370	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			684.00000	647	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,206.00000	1,259	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			647.00000	612	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,269.00000	1,323	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			759.00000	723	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,081.00000	1,135	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			515.00000	485	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,536.00000	1,596	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			666.00000	629	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,237.00000	1,291	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			530.00000	499	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,501.00000	1,561	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			500.00000	470	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,571.00000	1,632	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			471.00000	443	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,642.00000	1,704	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			369.00000	346	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,940.00000	2,007	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			776.00000	739	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,047.00000	1,101	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			743.00000	704	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,115.00000	1,165	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			666.00000	629	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,237.00000	1,291	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			530.00000	499	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,501.00000	1,561	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			417.00000	392	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,789.00000	1,853	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			500.00000	470	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,571.00000	1,632	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			392.00000	368	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,864.00000	1,930	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			759.00000	723	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,081.00000	1,135	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			578.00000	545	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,399.00000	1,457	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			430.00000	404	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,752.00000	1,815	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			810.00000	772	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			982.00000	1,034	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			595.00000	561	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,366.00000	1,423	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,279.00000	5,189	20.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,790.00000	3,701	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		11.00000	13	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,388.00000	2,309	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		110.00000	120	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,260.00000	1,202	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		482.00000	513	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		243.00000	226	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,464.00000	2,538	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		84.00000	77	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,806.00000	3,889	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		26.00000	24	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,248.00000	5,335	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		7.00000	7	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,729.00000	6,818	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,729.00000	5,639	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,233.00000	4,144	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		5.00000	5	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,790.00000	2,706	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		61.00000	68	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,558.00000	1,492	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		330.00000	354	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		325.00000	304	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,097.00000	2,166	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		117.00000	108	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,389.00000	3,470	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		37.00000	34	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,809.00000	4,896	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		11.00000	10	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,282.00000	6,371	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,979.00000	5,889	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,481.00000	4,392	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	3	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,021.00000	2,936	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		43.00000	48	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,740.00000	1,670	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		261.00000	282	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		140.00000	130	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,161.00000	3,241	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		46.00000	42	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,567.00000	4,653	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		13.00000	12	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,035.00000	6,124	22.20	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.30	Call			988.00000	944	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			710.00000	756	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			947.00000	903	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			768.00000	814	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,199.00000	1,142	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			521.00000	554	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,388.00000	1,326	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			410.00000	438	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,323.00000	1,263	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			445.00000	474	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,199.00000	1,142	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			521.00000	554	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,292.00000	1,232	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			463.00000	494	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,230.00000	1,172	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			501.00000	533	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,111.00000	1,057	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			583.00000	619	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			1,010.00000	965	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			681.00000	726	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			927.00000	883	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			798.00000	844	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			886.00000	844	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			857.00000	905	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			723.00000	685	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,145.00000	1,196	22.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	923	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			0.00000	785	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.68410		13.78170		21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			0.00000	1,015	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			0.00000	1,131	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,098.00000	1,052	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,017.00000	1,068	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,138.00000	1,090	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			956.00000	1,006	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,180.00000	1,130	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			898.00000	946	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,319.00000	4,226	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			38.00000	41	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,356.00000	3,258	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			74.00000	74	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,460.00000	2,375	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			179.00000	191	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,713.00000	1,641	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			431.00000	457	19.75	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 15/03/2010 Currency Future	14.50	Call			831.00000	796	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,549.00000	1,612	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			604.00000	579	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,322.00000	2,395	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			448.00000	429	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,166.00000	3,245	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			335.00000	321	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,054.00000	4,137	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,224.00000	4,131	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			43.00000	47	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,259.00000	3,162	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			78.00000	77	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,378.00000	2,294	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			197.00000	210	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,647.00000	1,577	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			465.00000	492	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			804.00000	770	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,622.00000	1,686	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			586.00000	562	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,404.00000	2,478	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			435.00000	417	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,253.00000	3,333	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			326.00000	312	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,144.00000	4,228	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,130.00000	4,037	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			48.00000	53	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,163.00000	3,065	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			81.00000	81	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,298.00000	2,215	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			216.00000	231	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,583.00000	1,514	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			501.00000	530	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			777.00000	744	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,696.00000	1,760	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			569.00000	546	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,487.00000	2,562	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			423.00000	405	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,341.00000	3,421	26.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			317.00000	303	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,235.00000	4,319	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			0.00000	3,940	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			0.00000	55	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			0.00000	2,975	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			0.00000	91	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			0.00000	2,137	19.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.80	Put		0.00000	253	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		0.00000	1,459	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		0.00000	575	19.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		0.00000	721	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		0.00000	1,836	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	529	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		0.00000	2,645	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		0.00000	393	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		0.00000	3,509	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		0.00000	291	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		0.00000	4,407	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.87830	13.97840		21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,222.00000	1,175	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,243.00000	1,297	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,203.00000	1,157	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,275.00000	1,329	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,259.00000	1,212	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,181.00000	1,233	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,317.00000	1,267	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,089.00000	1,139	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,421.00000	1,367	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		942.00000	989	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,443.00000	1,389	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		914.00000	960	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,534.00000	1,477	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		806.00000	849	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,488.00000	1,432	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		859.00000	904	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,297.00000	1,248	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,119.00000	1,170	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,259.00000	1,212	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,181.00000	1,233	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,185.00000	1,140	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,307.00000	1,362	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,168.00000	1,123	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,339.00000	1,395	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,022.00000	983	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,643.00000	1,704	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,100.00000	1,058	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,471.00000	1,529	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,465.00000	1,410	20.58	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		887.00000	932	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		478.00000	459	26.26	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,000.00000	4,081	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,240.00000	1,193	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Put		1,212.00000	1,265	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,064.00000	1,989	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		436.00000	460	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,744.00000	1,677	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		615.00000	649	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,278.00000	1,230	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,150.00000	1,202	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		826.00000	796	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,198.00000	2,267	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		639.00000	616	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,010.00000	3,087	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		496.00000	477	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,868.00000	3,949	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		388.00000	372	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,759.00000	4,844	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,098.00000	2,022	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		420.00000	443	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,774.00000	1,706	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		596.00000	628	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,511.00000	1,454	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		832.00000	876	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,116.00000	1,074	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,438.00000	1,495	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		838.00000	806	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,159.00000	2,228	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		646.00000	623	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,968.00000	3,045	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		502.00000	483	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,824.00000	3,905	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		392.00000	377	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,714.00000	4,798	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,390.00000	5,291	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		12.00000	12	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,956.00000	3,858	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		77.00000	80	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,624.00000	2,537	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		246.00000	259	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,607.00000	1,548	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		729.00000	769	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		679.00000	655	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,801.00000	2,876	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		466.00000	448	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,088.00000	4,169	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		303.00000	289	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,424.00000	5,510	27.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.60	Call			179.00000	170	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,800.00000	6,892	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,834.00000	5,734	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	6	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,377.00000	4,279	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			49.00000	51	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,999.00000	2,909	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			171.00000	181	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,867.00000	1,797	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			539.00000	569	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			762.00000	734	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,434.00000	2,506	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			521.00000	501	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,693.00000	3,773	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			353.00000	337	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,025.00000	5,109	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			210.00000	200	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,381.00000	6,471	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,082.00000	5,982	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	4	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,614.00000	4,516	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			36.00000	38	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,217.00000	3,124	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			139.00000	146	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,030.00000	1,956	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			452.00000	477	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			815.00000	785	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,237.00000	2,307	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			555.00000	534	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,477.00000	3,556	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			383.00000	368	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,805.00000	4,889	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			229.00000	218	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,151.00000	6,240	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,519.00000	4,421	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			41.00000	43	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,583.00000	3,487	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			104.00000	109	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,706.00000	2,618	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			227.00000	240	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,964.00000	1,891	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			485.00000	513	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,052.00000	1,012	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,574.00000	1,634	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			793.00000	764	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.50	Put		2,315.00000	2,386	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		615.00000	592	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,137.00000	3,214	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,675.00000	3,579	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		97.00000	101	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,788.00000	2,700	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		210.00000	222	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,083.00000	1,042	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,505.00000	1,564	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		631.00000	608	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,053.00000	3,130	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		490.00000	471	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,912.00000	3,993	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,662.00000	4,564	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		34.00000	35	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,722.00000	3,625	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		93.00000	97	20.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,830.00000	2,741	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		202.00000	213	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		472.00000	453	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,044.00000	4,125	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		978.00000	941	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,750.00000	1,813	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		743.00000	715	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,514.00000	2,587	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		577.00000	555	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,348.00000	3,427	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		449.00000	431	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,221.00000	4,303	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		911.00000	876	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,932.00000	1,998	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		697.00000	671	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,718.00000	2,793	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		541.00000	520	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,563.00000	3,642	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		422.00000	405	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,444.00000	4,527	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,283.00000	4,186	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		55.00000	58	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,353.00000	3,259	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		125.00000	131	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,504.00000	2,418	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		275.00000	290	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,805.00000	1,736	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		576.00000	608	19.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.25	Call			849.00000	818	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,121.00000	2,189	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			654.00000	631	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,926.00000	3,003	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			509.00000	489	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,780.00000	3,861	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			397.00000	381	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,669.00000	4,753	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,144.00000	4,047	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			65.00000	68	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,386.00000	2,302	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			308.00000	324	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,714.00000	1,648	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			635.00000	670	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,097.00000	3,999	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			69.00000	71	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,172.00000	3,081	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			144.00000	152	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,347.00000	2,266	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			319.00000	337	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,684.00000	1,622	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			656.00000	694	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			804.00000	774	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,276.00000	2,346	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			623.00000	600	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,095.00000	3,172	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			485.00000	465	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,956.00000	4,037	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			378.00000	361	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,850.00000	4,933	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			4,003.00000	3,905	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			74.00000	77	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			3,085.00000	2,994	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			157.00000	166	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			2,274.00000	2,194	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			346.00000	366	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			1,633.00000	1,572	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			704.00000	744	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			783.00000	754	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,354.00000	2,426	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			607.00000	585	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,179.00000	3,256	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			366.00000	349	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			4,937.00000	5,021	27.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future			11.52140	11.56070		20.18	2,937,957.00	255	24,530.00
€ / R On 12/06/2009 Currency Future	11.55	Call		246.00000	219	20.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		235.00000	248	20.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		207.00000	183	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		296.00000	311	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		174.00000	153	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		364.00000	382	21.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		207.00000	183	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		296.00000	311	20.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		225.00000	200	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		265.00000	279	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		349.00000	316	19.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		138.00000	145	19.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		381.00000	347	19.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		120.00000	126	19.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		450.00000	414	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		89.00000	93	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		320.00000	289	19.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		159.00000	167	19.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		293.00000	263	19.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		182.00000	192	19.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		160.00000	140	21.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		400.00000	419	21.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		148.00000	129	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		437.00000	457	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		148.00000	129	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		437.00000	457	22.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		126.00000	109	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		515.00000	537	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		62.00000	51	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		751.00000	780	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		89.00000	76	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		628.00000	654	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		89.00000	76	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		628.00000	654	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		54.00000	45	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		793.00000	823	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		70.00000	58	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		709.00000	737	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		47.00000	39	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		837.00000	867	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		41.00000	34	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		881.00000	912	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		36.00000	29	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		925.00000	958	23.05	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.60	Call			23.00000	18	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,063.00000	1,097	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			13.00000	10	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,252.00000	1,288	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			7.00000	5	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,446.00000	1,483	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			8.00000	6	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,397.00000	1,434	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	2	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,742.00000	1,780	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,791.00000	1,830	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			3.00000	2	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,692.00000	1,730	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			3.00000	2	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,643.00000	1,681	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			4.00000	3	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,593.00000	1,631	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			4.00000	3	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,593.00000	1,631	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			6.00000	4	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,495.00000	1,533	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,940.00000	1,979	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,090.00000	2,129	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,140.00000	2,179	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,841.00000	1,880	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			2.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,791.00000	1,830	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			6.00000	4	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,495.00000	1,533	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			11.00000	8	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,300.00000	1,337	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			5.00000	3	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,544.00000	1,582	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			9.00000	7	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,348.00000	1,385	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,891.00000	1,929	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,090.00000	2,129	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.70	Put			2,140.00000	2,179	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,240.00000	2,279	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,339.00000	2,379	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,040.00000	2,079	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	2	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,742.00000	1,780	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,990.00000	2,029	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,389.00000	2,429	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,439.00000	2,479	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,539.00000	2,579	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,089.00000	3,129	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,139.00000	3,179	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,789.00000	2,829	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,589.00000	2,629	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,290.00000	2,329	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,040.00000	2,079	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,990.00000	2,029	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,240.00000	2,279	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	1	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,841.00000	1,880	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,539.00000	2,579	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,939.00000	2,979	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,339.00000	3,379	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,639.00000	3,679	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,739.00000	2,779	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,639.00000	2,679	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			9.00000	7	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,348.00000	1,385	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			15.00000	11	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,204.00000	1,240	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			54.00000	45	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			793.00000	823	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			47.00000	39	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			837.00000	867	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			27.00000	21	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,016.00000	1,050	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			31.00000	25	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			971.00000	1,004	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			20.00000	16	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,109.00000	1,144	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			100.00000	86	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			590.00000	614	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			79.00000	67	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			668.00000	695	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			190.00000	167	21.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			329.00000	346	21.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			136.00000	118	22.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			476.00000	497	22.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			112.00000	97	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			552.00000	575	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			27.00000	21	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,016.00000	1,050	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			17.00000	13	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,157.00000	1,192	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			100.00000	86	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			590.00000	614	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			79.00000	67	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			668.00000	695	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			20.00000	16	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,109.00000	1,144	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			11.00000	8	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,300.00000	1,337	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			23.00000	18	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,063.00000	1,097	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			41.00000	34	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			881.00000	912	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			13.00000	10	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,252.00000	1,288	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.75	Put			2,190.00000	2,229	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,339.00000	2,379	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,689.00000	2,729	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,889.00000	2,929	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,989.00000	3,029	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,189.00000	3,229	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,289.00000	3,329	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,389.00000	3,429	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,489.00000	3,529	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,839.00000	2,879	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,039.00000	3,079	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,739.00000	2,779	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,839.00000	2,879	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,039.00000	3,079	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,239.00000	3,279	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,439.00000	3,479	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,539.00000	3,579	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,739.00000	3,779	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,839.00000	3,879	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,939.00000	3,979	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			4,039.00000	4,079	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,239.00000	3,279	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,339.00000	3,379	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,739.00000	3,779	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,489.00000	2,529	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			5.00000	3	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,544.00000	1,582	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,489.00000	2,529	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,589.00000	2,629	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,639.00000	2,679	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,311.00000	5,271	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,811.00000	3,771	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,311.00000	2,271	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			828.00000	789	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			17.00000	17	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,689.00000	3,729	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,189.00000	5,229	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,689.00000	6,729	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,661.00000	5,621	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,161.00000	4,121	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,661.00000	2,621	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,164.00000	1,124	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			3.00000	3	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,839.00000	4,879	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,339.00000	6,379	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,761.00000	5,721	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,261.00000	4,221	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,761.00000	2,721	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,262.00000	1,223	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	10.30	Put		2.00000	2	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,739.00000	4,779	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,239.00000	6,279	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		268.00000	240	19.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		208.00000	219	19.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		225.00000	200	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		265.00000	279	20.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		565.00000	528	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		55.00000	57	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		487.00000	451	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		76.00000	79	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		414.00000	379	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		104.00000	108	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		607.00000	569	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		46.00000	48	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		525.00000	489	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		65.00000	67	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		692.00000	654	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		32.00000	33	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		525.00000	489	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		65.00000	67	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		487.00000	451	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		76.00000	79	19.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		349.00000	316	19.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		138.00000	145	19.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.69930	11.74340		20.18	1,169,930.00	100	5,114.00
€ / R On 14/09/2009 Currency Future	11.75	Call		547.00000	513	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		554.00000	564	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		510.00000	478	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		617.00000	628	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		493.00000	461	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		649.00000	662	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		528.00000	495	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		585.00000	596	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		567.00000	533	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		523.00000	533	20.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		652.00000	616	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		409.00000	416	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		727.00000	689	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		334.00000	340	19.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		629.00000	594	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		436.00000	445	19.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		587.00000	552	20.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.65	Put			494.00000	503	20.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			460.00000	430	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			717.00000	730	21.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			476.00000	445	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			683.00000	696	21.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			445.00000	415	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			751.00000	766	21.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			430.00000	401	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			787.00000	802	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			331.00000	302	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			988.00000	1,002	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			363.00000	332	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			920.00000	933	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			380.00000	349	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			887.00000	899	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			316.00000	287	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,023.00000	1,038	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			301.00000	273	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,058.00000	1,074	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			274.00000	247	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,130.00000	1,148	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			261.00000	235	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,167.00000	1,185	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			225.00000	201	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,281.00000	1,301	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			183.00000	162	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,439.00000	1,462	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			148.00000	129	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,604.00000	1,630	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			156.00000	137	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,562.00000	1,588	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			156.00000	137	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,562.00000	1,588	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			106.00000	91	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,862.00000	1,892	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			100.00000	86	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,907.00000	1,937	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			112.00000	97	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,819.00000	1,847	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			119.00000	103	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,775.00000	1,803	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			125.00000	109	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,732.00000	1,759	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			125.00000	109	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,732.00000	1,759	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.25	Call			140.00000	122	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,646.00000	1,673	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			84.00000	72	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			2,041.00000	2,072	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			70.00000	59	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,177.00000	2,210	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			66.00000	56	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,223.00000	2,256	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			94.00000	81	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,951.00000	1,982	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			132.00000	115	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,689.00000	1,716	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			132.00000	115	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,689.00000	1,716	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			119.00000	103	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,775.00000	1,803	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			173.00000	153	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,480.00000	1,504	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			79.00000	67	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,086.00000	2,118	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			89.00000	76	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,996.00000	2,027	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			66.00000	56	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,223.00000	2,256	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			62.00000	52	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,269.00000	2,303	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			59.00000	49	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,315.00000	2,350	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			52.00000	43	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,409.00000	2,444	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			75.00000	63	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,131.00000	2,164	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			164.00000	145	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,521.00000	1,545	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			46.00000	38	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,503.00000	2,539	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			20.00000	16	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,126.00000	3,166	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			75.00000	63	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,131.00000	2,164	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			52.00000	43	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,409.00000	2,444	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			40.00000	33	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,597.00000	2,634	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			36.00000	29	21.58	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.40	Put			2,692.00000	2,730	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			31.00000	25	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,788.00000	2,826	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			27.00000	22	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,884.00000	2,923	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			94.00000	81	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,951.00000	1,982	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			40.00000	33	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,597.00000	2,634	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			36.00000	29	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,692.00000	2,730	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			248.00000	223	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,205.00000	1,224	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			225.00000	201	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,281.00000	1,301	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			203.00000	180	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,359.00000	1,381	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			100.00000	86	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,907.00000	1,937	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			55.00000	46	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,362.00000	2,397	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			49.00000	40	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,455.00000	2,491	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			43.00000	35	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,550.00000	2,586	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			164.00000	145	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,521.00000	1,545	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			203.00000	180	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,359.00000	1,381	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			213.00000	190	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,320.00000	1,341	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			193.00000	171	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,399.00000	1,422	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			70.00000	59	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,177.00000	2,210	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			173.00000	153	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,480.00000	1,504	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			89.00000	76	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,996.00000	2,027	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			236.00000	212	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,243.00000	1,262	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			274.00000	247	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,130.00000	1,148	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			347.00000	317	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			954.00000	968	21.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.55	Call			287.00000	260	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			1,094.00000	1,111	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			416.00000	383	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			823.00000	834	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			347.00000	317	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			954.00000	968	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			213.00000	190	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,320.00000	1,341	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			430.00000	401	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			787.00000	802	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			398.00000	366	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			855.00000	866	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			416.00000	383	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			823.00000	834	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			261.00000	235	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,167.00000	1,185	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,343.00000	5,299	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,843.00000	3,799	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,353.00000	2,308	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			9.00000	8	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,028.00000	983	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			185.00000	184	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			9.00000	7	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,666.00000	3,708	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	1	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,158.00000	5,201	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,657.00000	6,701	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,643.00000	5,599	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,143.00000	4,099	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,647.00000	2,603	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			4.00000	3	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,260.00000	1,214	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			116.00000	115	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			14.00000	11	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,371.00000	3,412	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			2.00000	1	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,858.00000	4,902	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,357.00000	6,401	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,793.00000	5,749	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,293.00000	4,249	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,796.00000	2,751	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,384.00000	1,338	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		90.00000	88	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		17.00000	13	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,224.00000	3,264	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		2.00000	1	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,709.00000	4,752	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,207.00000	6,251	21.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		608.00000	573	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		464.00000	474	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		789.00000	746	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		296.00000	297	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		676.00000	639	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		382.00000	390	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		887.00000	843	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		244.00000	244	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		821.00000	778	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		278.00000	279	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		758.00000	716	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		314.00000	316	18.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		701.00000	663	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		358.00000	364	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		701.00000	663	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		358.00000	364	19.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		493.00000	461	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		649.00000	662	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		608.00000	573	19.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		464.00000	474	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.86640	11.91720		20.36	0.00	0	2,145.00
€ / R On 14/12/2009 Currency Future	11.90	Call		752.00000	716	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		735.00000	750	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		698.00000	663	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		831.00000	847	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		681.00000	647	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		864.00000	880	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		716.00000	680	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		798.00000	814	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		734.00000	698	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		766.00000	781	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		836.00000	798	20.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.70	Put			619.00000	631	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			859.00000	820	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			592.00000	603	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			906.00000	866	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			538.00000	550	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			793.00000	755	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			676.00000	689	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			665.00000	631	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			897.00000	914	21.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			649.00000	615	21.29	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			932.00000	949	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			633.00000	600	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			966.00000	984	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			550.00000	519	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,182.00000	1,203	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			576.00000	545	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,109.00000	1,128	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			589.00000	558	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,072.00000	1,091	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			525.00000	495	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,258.00000	1,279	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			513.00000	484	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,296.00000	1,318	22.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			226.00000	207	26.62	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,909.00000	2,940	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			502.00000	473	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,334.00000	1,357	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			491.00000	462	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,373.00000	1,396	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			449.00000	421	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,531.00000	1,555	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			411.00000	385	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,693.00000	1,718	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			377.00000	352	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,860.00000	1,886	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			393.00000	368	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,776.00000	1,802	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			385.00000	360	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,818.00000	1,844	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			385.00000	360	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,818.00000	1,844	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			340.00000	317	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,073.00000	2,100	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			333.00000	310	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,116.00000	2,144	25.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Call			347.00000	323	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,030.00000	2,057	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			354.00000	330	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,987.00000	2,014	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			362.00000	337	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,944.00000	1,971	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			354.00000	330	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,987.00000	2,014	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			369.00000	345	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,902.00000	1,928	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			314.00000	292	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,247.00000	2,275	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			402.00000	376	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,735.00000	1,760	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			203.00000	185	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,136.00000	3,169	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			327.00000	304	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,160.00000	2,187	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			301.00000	278	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,334.00000	2,362	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			288.00000	265	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,421.00000	2,449	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			275.00000	253	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,508.00000	2,537	25.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			263.00000	242	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,596.00000	2,626	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			393.00000	368	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,776.00000	1,802	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			377.00000	352	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,860.00000	1,886	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			320.00000	298	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,203.00000	2,231	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			308.00000	285	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,291.00000	2,318	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			294.00000	272	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,377.00000	2,405	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			439.00000	412	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,572.00000	1,595	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			420.00000	393	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,653.00000	1,677	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			340.00000	317	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,073.00000	2,100	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			420.00000	393	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,653.00000	1,677	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			314.00000	292	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.85	Put			2,247.00000	2,275	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			429.00000	402	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,612.00000	1,636	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			320.00000	298	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,203.00000	2,231	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			308.00000	285	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,291.00000	2,318	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			281.00000	259	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,464.00000	2,493	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			288.00000	265	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,421.00000	2,449	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			459.00000	431	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,492.00000	1,515	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			469.00000	441	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,452.00000	1,475	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			429.00000	402	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,612.00000	1,636	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			347.00000	323	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,030.00000	2,057	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			469.00000	441	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,452.00000	1,475	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			480.00000	452	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,413.00000	1,436	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			439.00000	412	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,572.00000	1,595	23.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			562.00000	532	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,145.00000	1,165	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			537.00000	507	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,220.00000	1,241	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			604.00000	572	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,036.00000	1,055	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			525.00000	495	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,258.00000	1,279	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			618.00000	586	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,001.00000	1,019	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			589.00000	558	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,072.00000	1,091	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			537.00000	507	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,220.00000	1,241	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,452.00000	1,407	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			185.00000	190	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,118.00000	1,077	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			351.00000	361	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			221.00000	202	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,954.00000	2,986	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.45	Call			1,605.00000	1,559	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			138.00000	143	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,241.00000	1,199	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			274.00000	282	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			955.00000	915	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			488.00000	499	19.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			212.00000	194	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,045.00000	3,077	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,409.00000	2,358	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			42.00000	42	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,178.00000	1,136	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			311.00000	320	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			149.00000	134	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,782.00000	3,817	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			64.00000	55	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,197.00000	5,239	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			25.00000	21	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,658.00000	6,704	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,702.00000	2,650	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			35.00000	34	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,379.00000	1,334	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			211.00000	217	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			170.00000	154	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,503.00000	3,537	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			77.00000	67	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,910.00000	4,950	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			30.00000	25	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,363.00000	6,409	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			649.00000	615	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			932.00000	949	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,849.00000	2,797	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			32.00000	31	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,489.00000	1,444	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			172.00000	178	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			182.00000	165	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,365.00000	3,398	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			84.00000	73	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,767.00000	4,807	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			33.00000	28	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,216.00000	6,261	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			814.00000	776	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			647.00000	660	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			772.00000	735	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			705.00000	718	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,126.00000	4,075	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.80	Put		9.00000	9	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		3,143.00000	3,091	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		25.00000	25	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		2,167.00000	2,116	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		50.00000	49	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,343.00000	1,298	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		226.00000	232	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		208.00000	189	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,090.00000	3,123	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		134.00000	120	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,017.00000	4,053	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,224.00000	4,174	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		7.00000	7	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,240.00000	3,189	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		23.00000	23	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,264.00000	2,212	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		46.00000	46	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,415.00000	1,370	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		198.00000	204	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		217.00000	198	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,999.00000	3,031	26.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		140.00000	125	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,923.00000	3,959	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,274.00000	4,223	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		6.00000	6	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,289.00000	3,238	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		22.00000	22	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,312.00000	2,261	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		45.00000	44	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		143.00000	128	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,876.00000	3,912	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		4,028.00000	3,977	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		11.00000	10	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		3,045.00000	2,994	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		28.00000	27	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		2,070.00000	2,022	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		53.00000	56	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,273.00000	1,231	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		256.00000	264	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		199.00000	181	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,182.00000	3,215	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		128.00000	114	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,111.00000	4,147	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,929.00000	3,878	24.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		12.00000	11	24.70	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.00	Call		2,947.00000	2,895	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		30.00000	29	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,982.00000	1,934	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		64.00000	68	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,209.00000	1,167	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		292.00000	301	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		190.00000	173	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,273.00000	3,306	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		121.00000	107	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,204.00000	4,240	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,830.00000	3,779	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		13.00000	12	24.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,895.00000	1,847	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		77.00000	81	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,148.00000	1,106	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		331.00000	340	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		114.00000	100	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,297.00000	4,334	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,880.00000	3,828	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	12	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,898.00000	2,846	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		31.00000	30	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,938.00000	1,891	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		71.00000	74	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		186.00000	169	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,319.00000	3,352	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		117.00000	104	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,250.00000	4,287	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.03730	12.09490		20.65	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.10	Call		905.00000	872	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		911.00000	935	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		870.00000	837	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		975.00000	1,000	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		852.00000	821	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,008.00000	1,033	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,870.00000	3,811	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		25.00000	24	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,893.00000	2,836	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		48.00000	49	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,995.00000	1,942	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		150.00000	154	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,293.00000	1,250	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		448.00000	462	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		585.00000	562	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,740.00000	1,775	23.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.25	Call			419.00000	402	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,575.00000	2,615	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			299.00000	285	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,454.00000	3,498	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			211.00000	200	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,367.00000	4,412	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,919.00000	3,861	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			24.00000	23	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,940.00000	2,883	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			45.00000	46	19.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			2,036.00000	1,982	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			141.00000	145	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,321.00000	1,277	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			426.00000	440	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			595.00000	572	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,700.00000	1,735	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			427.00000	409	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,532.00000	2,572	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			304.00000	290	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,409.00000	3,453	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			216.00000	204	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,321.00000	4,367	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			0.00000	3,959	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			0.00000	22	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			0.00000	2,978	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			0.00000	41	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			0.00000	2,064	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			0.00000	127	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			0.00000	1,333	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			0.00000	396	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			0.00000	593	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			0.00000	1,656	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			0.00000	424	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			0.00000	2,487	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			0.00000	301	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			0.00000	3,363	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	214	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			0.00000	4,277	27.81	0.00	0	0.00
AL13 On 06/08/2009 Index Future			247.37800		247.48400		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			296.18400		294.45700		0.00	0.00	0	552.00
ALBI On 05/11/2009 Index Future			301.82500		300.06000		0.00	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 06/08/2009 Index Future		126.18700	125.77100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		128.58900	128.16300		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		297.97350	296.21250		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi		303.58050	301.78000		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future		355.41500	355.41500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future		362.29900	362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.66600	7.74900		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.67800	8.81400		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.37600	8.47100		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.72500	8.85000		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.78700	8.91200		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.86600	8.98400		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.83400	8.94800		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.91300	6.99600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.72800	6.85600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.50900	7.62000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote		8.41800	8.55800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote		8.66700	8.79000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod		9.22800	9.22700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod		8.50300	8.51300		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod		8.01300	8.04100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod		8.50100	8.52400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		8.08300	8.11100		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		7.82600	7.85800		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod		8.23400	8.25900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JROD On 31/12/2009 jRod			7.97600		8.00600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			286.31300		284.77400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			291.76300		290.18900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.90300		5.88800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,983.00000	3,967	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			4,232.00000	4,216	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,260.00000	1,259	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			39.00000	38	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.08600		8.24400		10.10	5,900.77	45	9,818.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,004.00000	6,709	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			680.00000	522	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.11800		8.28600		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,714.00000	2,008	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,919.00000	5,329	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.16100		8.33900		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,929.00000	3,300	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,932.00000	5,405	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.61000		8.70300		22.00	591.70	5	12,597.00
R186 On 06/08/2009 Bond Future	9.00	Call			6,364.00000	6,920	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,473.00000	3,100	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			928.00000	1,064	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,845.00000	13,054	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.63100		8.72700		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,030.00000	7,527	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,805.00000	6,353	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,075.00000	3,356	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,295.00000	12,628	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			8,313.00000	8,862	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,678.00000	5,278	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,385.00000	2,617	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,435.00000	14,718	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.65600		8.75500		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			6,678.00000	7,103	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,742.00000	11,200	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.17900		8.34800		10.17	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/08/2009 Bond Future	9.25	Call			4,424.00000	5,003	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			638.00000	487	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.19700		8.37700		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,257.00000	1,492	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,961.00000	4,449	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.22400		8.41500		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,854.00000	2,124	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,557.00000	5,068	9.63	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.55000		8.65500		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,657.00000	5,067	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,368.00000	1,183	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.58100		8.69100		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,342.00000	1,493	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,203.00000	7,745	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.62000		8.73500		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			3,528.00000	3,791	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,459.00000	6,101	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.55100		8.66600		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			5,017.00000	5,508	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,512.00000	1,292	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.57800		8.69700		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,462.00000	1,643	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,047.00000	8,507	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.60900		8.73400		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			3,884.00000	4,203	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,107.00000	6,684	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.18100		8.34000		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,706.00000	4,158	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			523.00000	405	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			217.00000	286	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			5,149.00000	4,647	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.19900		8.37000		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,041.00000	1,224	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,058.00000	3,657	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.22800		8.41200		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,511.00000	1,721	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,511.00000	4,125	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.66500		8.78900		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,657.00000	5,170	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,826.00000	1,557	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/11/2009 Bond Future			8.69100		8.82000		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,387.00000	1,575	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,038.00000	9,425	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.72300		8.85700		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			3,908.00000	4,253	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,689.00000	7,217	18.07	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.78900		8.91800		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,272.00000	4,787	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,184.00000	1,869	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.85200		8.98500		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,556.00000	1,770	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,814.00000	9,187	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.94900		9.08900		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,080.00000	4,453	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,811.00000	7,316	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.11800		8.15900		27.15	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,434.00000	3,584	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,883.00000	4,664	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,068.00000	7,311	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,032.00000	1,905	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.12400		8.16600		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,678.00000	2,783	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,617.00000	11,343	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,980.00000	14,282	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,616.00000	1,540	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			2,042.00000	2,126	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,697.00000	13,403	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.13200		8.17500		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			5,094.00000	5,242	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,508.00000	11,271	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,484.00000	16,784	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,555.00000	2,470	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			294.12700		292.40000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			299.72600		297.96000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.50400		6.56830		19.97	0.00	0	9,769.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			142.00000	113	20.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			123.00000	159	20.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			166.00000	132	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			98.00000	128	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			194.00000	156	19.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.45	Put		76.00000	102	19.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		263.00000	214	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		45.00000	60	19.01	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		228.00000	182	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		59.00000	78	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		342.00000	288	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		24.00000	34	18.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		390.00000	328	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		22.00000	24	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		438.00000	375	19.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		19.00000	21	19.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		228.00000	182	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		59.00000	78	19.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		194.00000	156	19.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		76.00000	102	19.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		104.00000	83	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		185.00000	229	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		104.00000	83	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		185.00000	229	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		142.00000	113	20.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		123.00000	159	20.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		121.00000	96	21.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		153.00000	192	21.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		89.00000	71	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		221.00000	267	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		77.00000	61	23.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		259.00000	307	23.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		67.00000	53	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		299.00000	349	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		67.00000	53	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		299.00000	349	23.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		50.00000	39	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		382.00000	435	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		58.00000	45	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		340.00000	391	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		89.00000	71	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		221.00000	267	22.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		43.00000	31	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		425.00000	477	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		43.00000	31	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		425.00000	477	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		50.00000	39	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		382.00000	435	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		58.00000	45	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		340.00000	391	24.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.05	Call			28.00000	20	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			510.00000	566	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			35.00000	25	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			467.00000	521	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			23.00000	16	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			554.00000	612	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			18.00000	12	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			600.00000	658	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			28.00000	20	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			510.00000	566	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			18.00000	12	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			600.00000	658	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,232.00000	1,296	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,332.00000	1,396	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			2.00000	1	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,033.00000	1,097	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			5.00000	3	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			837.00000	899	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			11.00000	7	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			693.00000	753	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			14.00000	9	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			646.00000	705	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			302.00000	250	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			33.00000	46	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			14.00000	9	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			646.00000	705	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			9.00000	6	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			740.00000	802	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			5.00000	3	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			837.00000	899	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			3.00000	2	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			935.00000	998	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			7.00000	4	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			788.00000	850	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			4.00000	2	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			885.00000	948	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			575.00000	513	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			7.00000	9	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			482.00000	422	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			14.00000	18	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			390.00000	328	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			22.00000	24	18.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			302.00000	250	18.92	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.30	Put		33.00000	46	18.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		528.00000	467	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		10.00000	13	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		438.00000	375	19.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		19.00000	21	19.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		2.00000	1	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		984.00000	1,047	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		1.00000	1	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,083.00000	1,147	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		9.00000	6	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		740.00000	802	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,133.00000	1,196	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		1.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,133.00000	1,196	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,232.00000	1,296	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,332.00000	1,396	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,432.00000	1,496	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,532.00000	1,596	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,632.00000	1,696	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,732.00000	1,796	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,632.00000	1,696	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		2.00000	1	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		984.00000	1,047	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,918.00000	5,854	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,418.00000	4,354	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,918.00000	2,854	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,418.00000	1,354	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,582.00000	1,646	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,082.00000	3,146	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,582.00000	4,646	24.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,082.00000	6,146	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		6,068.00000	6,004	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,568.00000	4,504	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		3,068.00000	3,004	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,568.00000	1,504	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,932.00000	2,996	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,432.00000	4,496	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,932.00000	5,996	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,168.00000	6,104	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,668.00000	4,604	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,168.00000	3,104	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,668.00000	1,604	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,832.00000	2,896	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,332.00000	4,396	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,832.00000	5,896	24.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		819.00000	755	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	1	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		720.00000	657	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		2.00000	3	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		623.00000	560	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		5.00000	6	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		528.00000	467	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		10.00000	13	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		770.00000	706	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		1.00000	2	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		672.00000	608	21.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		3.00000	4	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.56340	6.63040		19.91	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		292.00000	264	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		311.00000	351	20.48	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 14/09/2009 Currency Future	6.60	Call		312.00000	282	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		281.00000	319	20.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		333.00000	301	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		252.00000	288	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		356.00000	322	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		225.00000	259	19.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		407.00000	368	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		177.00000	205	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		380.00000	344	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		200.00000	231	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		436.00000	394	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		156.00000	181	18.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		501.00000	453	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		121.00000	140	18.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		537.00000	486	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		106.00000	123	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		256.00000	232	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		376.00000	419	21.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		274.00000	248	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		343.00000	384	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		274.00000	248	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		343.00000	384	20.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		241.00000	218	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		410.00000	455	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		241.00000	218	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		410.00000	455	21.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		213.00000	193	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		482.00000	530	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		189.00000	168	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		558.00000	604	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		213.00000	193	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		482.00000	530	22.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		226.00000	205	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		446.00000	492	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		292.00000	264	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		311.00000	351	20.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		200.00000	182	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		520.00000	569	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		178.00000	154	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		598.00000	640	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		200.00000	182	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		520.00000	569	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		178.00000	154	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		598.00000	640	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		151.00000	129	22.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.15	Put		670.00000	716	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		164.00000	141	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		634.00000	678	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		164.00000	141	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		634.00000	678	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		138.00000	118	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		708.00000	755	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		116.00000	98	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		786.00000	835	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		380.00000	344	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		200.00000	231	19.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		333.00000	301	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		252.00000	288	19.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		151.00000	129	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		670.00000	716	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		127.00000	108	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		746.00000	794	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		116.00000	98	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		786.00000	835	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		97.00000	81	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		866.00000	918	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		138.00000	118	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		708.00000	755	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		97.00000	81	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		866.00000	918	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		80.00000	67	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		950.00000	1,003	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		106.00000	89	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		826.00000	876	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		88.00000	74	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		908.00000	960	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		73.00000	61	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		993.00000	1,047	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		468.00000	423	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		138.00000	160	18.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		407.00000	368	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		177.00000	205	19.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		537.00000	486	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		106.00000	123	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,880.00000	5,813	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,380.00000	4,313	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,880.00000	2,813	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,383.00000	1,317	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	4	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		17.00000	13	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,636.00000	1,700	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,120.00000	3,187	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,620.00000	4,687	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,120.00000	6,187	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,080.00000	6,013	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,580.00000	4,513	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,080.00000	3,013	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,581.00000	1,515	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		26.00000	21	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,446.00000	1,507	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,920.00000	2,987	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,420.00000	4,487	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,920.00000	5,987	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,130.00000	6,063	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,630.00000	4,563	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,130.00000	3,063	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,631.00000	1,564	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		29.00000	23	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,399.00000	1,460	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,870.00000	2,937	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,370.00000	4,437	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,870.00000	5,937	22.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		650.00000	595	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		70.00000	82	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		573.00000	521	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.15	Put		93.00000	108	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		862.00000	801	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		31.00000	37	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		774.00000	715	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		44.00000	52	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		691.00000	634	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		60.00000	71	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		611.00000	557	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		81.00000	94	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		817.00000	757	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		37.00000	44	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		732.00000	674	18.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		52.00000	61	18.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.62110	6.69050		20.24	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		401.00000	372	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		411.00000	451	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		420.00000	390	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		380.00000	419	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		441.00000	409	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		350.00000	388	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		461.00000	429	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		321.00000	358	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		507.00000	470	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		267.00000	299	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		483.00000	449	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		292.00000	328	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		532.00000	494	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		242.00000	273	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		589.00000	545	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		198.00000	224	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		589.00000	545	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		198.00000	224	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		621.00000	573	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		181.00000	202	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		461.00000	429	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		321.00000	358	19.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		334.00000	310	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		543.00000	589	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		383.00000	355	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		442.00000	484	20.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		420.00000	390	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		380.00000	419	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		401.00000	372	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		411.00000	451	20.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		365.00000	339	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		475.00000	518	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		365.00000	339	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		475.00000	518	20.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		349.00000	324	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		509.00000	553	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		334.00000	310	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		543.00000	589	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		306.00000	284	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		615.00000	663	21.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		281.00000	257	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		690.00000	736	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		249.00000	227	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		759.00000	806	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		221.00000	201	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		830.00000	880	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		532.00000	494	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		242.00000	273	19.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		560.00000	518	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		219.00000	247	18.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		319.00000	297	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		579.00000	626	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		293.00000	273	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		652.00000	701	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		264.00000	242	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		724.00000	771	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		507.00000	470	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		267.00000	299	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		319.00000	297	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		579.00000	626	21.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		264.00000	242	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		724.00000	771	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		234.00000	214	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		794.00000	843	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		293.00000	273	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		652.00000	701	22.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,841.00000	5,771	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,341.00000	4,271	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,841.00000	2,771	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,360.00000	1,294	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		19.00000	23	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		52.00000	47	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,712.00000	1,776	22.15	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	9.85	Call			5.00000	4	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,164.00000	3,233	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,660.00000	4,729	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,160.00000	6,229	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,091.00000	6,021	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,591.00000	4,521	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,091.00000	3,021	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,598.00000	1,531	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			8.00000	10	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			76.00000	68	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,485.00000	1,547	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			7.00000	6	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,917.00000	2,985	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,410.00000	4,479	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,910.00000	5,979	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,141.00000	6,071	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,641.00000	4,571	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,141.00000	3,071	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,647.00000	1,579	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			6.00000	8	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			81.00000	73	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,441.00000	1,502	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			8.00000	7	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,867.00000	2,936	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			1.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,360.00000	4,429	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,860.00000	5,929	22.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			725.00000	673	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			135.00000	152	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			655.00000	606	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			165.00000	184	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			878.00000	821	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			87.00000	100	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			800.00000	745	18.47	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.00	Put		109.00000	124	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		690.00000	639	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		149.00000	168	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		655.00000	606	18.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		165.00000	184	18.47	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>101,662,968.37</b>	<b>11,730</b>	<b>821,200.00</b>
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<b>Grand Total:</b>							<b>101,662,968.37</b>	<b>11,730</b>	<b>821,200.00</b>
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