



# Daily MTM Report

Daily summary for 26/05/2009

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			14.67500	14.74200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.46000	6.46500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.16000	8.16000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.74000	8.71000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.27500	8.27000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.63000	8.62000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.63000	8.62000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.28000	8.27000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.76500	8.74000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.90600	8.74000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.32000	8.23000			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			8.31400		8.32300		24.19	141,321,372.00	16,998	362,943.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			186.00000	180	24.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			163.00000	166	24.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			164.00000	159	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			191.00000	195	24.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			127.00000	122	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			254.00000	258	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			111.00000	107	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			288.00000	293	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			75.00000	72	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			402.00000	408	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			75.00000	72	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			402.00000	408	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			98.00000	94	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			325.00000	330	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			144.00000	140	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			221.00000	226	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			50.00000	47	27.83	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			527.00000	533	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			98.00000	94	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			325.00000	330	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			85.00000	82	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			362.00000	368	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			57.00000	54	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			484.00000	490	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			38.00000	36	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			615.00000	622	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			25.00000	24	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			752.00000	760	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			20.00000	18	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			847.00000	854	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			17.00000	16	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			894.00000	902	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			15.00000	14	31.10	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			942.00000	950	31.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			13.00000	12	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			990.00000	998	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.00	Call			29.00000	27	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			706.00000	713	29.28	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			17.00000	16	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			894.00000	902	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2.00000	2	38.11	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,879.00000	1,888	38.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			7.00000	7	33.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,234.00000	1,243	33.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			6.00000	5	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,333.00000	1,341	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			3.00000	3	35.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,580.00000	1,589	35.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			4.00000	4	34.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,431.00000	1,440	34.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1.00000	1	39.62	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,078.00000	2,087	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			7.00000	7	33.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,234.00000	1,243	33.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			6.00000	6	33.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,283.00000	1,292	33.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			6.00000	5	34.01	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,333.00000	1,341	34.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			4.00000	3	35.47	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,531.00000	1,539	35.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			6.00000	6	33.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,283.00000	1,292	33.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			4.00000	4	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,481.00000	1,490	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2.00000	2	37.36	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,779.00000	1,788	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2.00000	2	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,829.00000	1,838	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	1	42.63	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,478.00000	2,487	42.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2.00000	2	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,779.00000	1,788	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2.00000	2	38.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,879.00000	1,888	38.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1.00000	1	40.37	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,178.00000	2,187	40.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1.00000	1	39.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,028.00000	2,037	39.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1.00000	1	40.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,228.00000	2,237	40.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	51.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.00	Put		3,677.00000	3,686	51.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call		0.00000	0	56.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put		4,477.00000	4,486	56.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1.00000	1	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		2,378.00000	2,387	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	1	41.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,328.00000	2,337	41.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	1	41.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,278.00000	2,287	41.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		1.00000	1	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,978.00000	1,987	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		2.00000	2	36.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,729.00000	1,738	36.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		1.00000	1	39.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		2,128.00000	2,137	39.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		2.00000	1	38.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,929.00000	1,937	38.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		3.00000	3	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,630.00000	1,639	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		3.00000	2	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,680.00000	1,688	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		1.00000	1	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,978.00000	1,987	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		1.00000	1	39.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		2,028.00000	2,037	39.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1.00000	1	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,078.00000	2,087	39.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	1	41.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,328.00000	2,337	41.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		5.00000	5	34.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,382.00000	1,391	34.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		2.00000	2	36.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,729.00000	1,738	36.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	1	41.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,278.00000	2,287	41.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1.00000	1	40.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,228.00000	2,237	40.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		1.00000	0	43.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,578.00000	2,586	43.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		0.00000	0	44.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,727.00000	2,736	44.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		0.00000	0	45.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,827.00000	2,836	45.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1.00000	1	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,528.00000	2,537	43.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	1	42.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,478.00000	2,487	42.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			1.00000	0	43.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,628.00000	2,636	43.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	46.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,027.00000	3,036	46.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	49.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,327.00000	3,336	49.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,377.00000	3,386	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	50.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,527.00000	3,536	50.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	45.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,877.00000	2,886	45.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1.00000	1	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,528.00000	2,537	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			8.00000	7	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,185.00000	1,193	32.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			3.00000	3	35.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,580.00000	1,589	35.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			4.00000	4	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,481.00000	1,490	35.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			10.00000	10	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,087.00000	1,096	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			33.00000	31	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			660.00000	667	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			33.00000	31	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			660.00000	667	28.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			65.00000	62	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			442.00000	448	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			127.00000	122	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			254.00000	258	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			44.00000	41	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			571.00000	577	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			215.00000	209	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			142.00000	145	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			186.00000	180	24.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			163.00000	166	24.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			38.00000	36	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			615.00000	622	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			22.00000	21	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			799.00000	807	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			352.00000	345	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			79.00000	81	25.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			279.00000	273	25.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.15	Put			106.00000	109	25.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			246.00000	240	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			123.00000	126	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			144.00000	140	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			221.00000	226	24.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			85.00000	82	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			362.00000	368	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			65.00000	62	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			442.00000	448	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			50.00000	47	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			527.00000	533	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			22.00000	21	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			799.00000	807	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			13.00000	12	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			990.00000	998	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			5.00000	5	34.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,382.00000	1,391	34.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			10.00000	10	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,087.00000	1,096	32.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2.00000	2	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,829.00000	1,838	37.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1.00000	1	42.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,428.00000	2,437	42.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	45.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,827.00000	2,836	45.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	46.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,927.00000	2,936	46.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,677.00000	2,686	44.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,777.00000	2,786	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1.00000	0	43.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,578.00000	2,586	43.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,777.00000	2,786	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	46.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,977.00000	2,986	46.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	47.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,077.00000	3,086	47.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	48.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,177.00000	3,186	48.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	48.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,277.00000	3,286	48.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	47.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,127.00000	3,136	47.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	48.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,227.00000	3,236	48.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	50.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,427.00000	3,436	50.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	51.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,627.00000	3,636	51.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	52.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,727.00000	3,736	52.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	52.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,827.00000	3,836	52.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,927.00000	3,936	53.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	50.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,477.00000	3,486	50.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	51.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,577.00000	3,586	51.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	52.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,777.00000	3,786	52.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	48.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,227.00000	3,236	48.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	52.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,727.00000	3,736	52.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	46.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,977.00000	2,986	46.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	47.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,077.00000	3,086	47.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	44.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,727.00000	2,736	44.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	46.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,027.00000	3,036	46.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			3.00000	3	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,630.00000	1,639	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			4.00000	3	35.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,531.00000	1,539	35.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			12.00000	11	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,039.00000	1,047	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			9.00000	8	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,136.00000	1,144	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			9.00000	8	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,136.00000	1,144	32.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			12.00000	11	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,039.00000	1,047	31.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,023.00000	5,014	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,523.00000	3,514	47.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,023.00000	2,014	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	43.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			557.00000	550	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			34.00000	36	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	53.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,977.00000	3,986	53.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,477.00000	5,486	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,977.00000	6,986	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,273.00000	5,264	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,773.00000	3,764	52.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	52.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,273.00000	2,264	42.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	42.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			787.00000	778	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			14.00000	14	29.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,227.00000	5,236	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,727.00000	6,736	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,573.00000	3,564	48.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	48.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,573.00000	2,564	40.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	40.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,574.00000	1,565	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			602.00000	594	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			29.00000	30	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	56.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,427.00000	4,436	56.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,723.00000	3,714	51.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	51.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,723.00000	2,714	39.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	39.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,724.00000	1,715	39.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	39.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			740.00000	731	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			17.00000	17	29.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	55.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,277.00000	4,286	55.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,773.00000	2,764	39.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	39.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,774.00000	1,765	40.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	1	40.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	55.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,227.00000	4,236	55.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	51.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,577.00000	3,586	51.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,577.00000	4,586	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,873.00000	3,864	54.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	54.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,873.00000	2,864	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	38.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,873.00000	1,864	41.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	41.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			883.00000	874	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			10.00000	10	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,627.00000	4,636	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,727.00000	4,736	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,673.00000	3,664	50.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	50.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,673.00000	2,664	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,674.00000	1,665	39.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	1	39.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			693.00000	685	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			20.00000	21	28.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,827.00000	4,836	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,777.00000	4,786	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,823.00000	3,814	53.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	53.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,823.00000	2,814	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,824.00000	1,815	41.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			1.00000	1	41.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			835.00000	826	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			12.00000	12	29.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,677.00000	4,686	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,973.00000	3,964	56.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	56.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,973.00000	2,964	37.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.35	Put			0.00000	0	37.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call			1,973.00000	1,964	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put			0.00000	0	43.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call			979.00000	971	31.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put			6.00000	7	31.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call			0.00000	0	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put			4,527.00000	4,536	56.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call			0.00000	4,014	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put			0.00000	0	57.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call			0.00000	3,014	37.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put			0.00000	0	37.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call			0.00000	1,020	31.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	6	31.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	50.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			0.00000	3,486	50.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.45200		8.46580		23.35	6,296,740.00	745	15,828.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			442.00000	435	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			426.00000	433	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			386.00000	380	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			521.00000	528	24.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call			423.00000	416	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put			457.00000	464	23.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			370.00000	363	24.24	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			554.00000	561	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			962.00000	951	21.75	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			96.00000	99	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			338.00000	333	24.68	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			623.00000	631	24.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			324.00000	318	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			658.00000	666	24.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			354.00000	348	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			588.00000	596	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call			404.00000	397	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			488.00000	495	23.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			297.00000	292	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			731.00000	740	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			262.00000	257	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			846.00000	855	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			231.00000	227	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			965.00000	975	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			213.00000	209	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			1,048.00000	1,057	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			197.00000	193	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,131.00000	1,141	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			205.00000	201	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,089.00000	1,099	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		161.00000	158	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,345.00000	1,356	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		92.00000	90	31.26	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,026.00000	2,038	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		143.00000	140	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,477.00000	1,488	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		118.00000	116	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,702.00000	1,714	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		138.00000	135	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,522.00000	1,533	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		155.00000	151	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,389.00000	1,399	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		149.00000	146	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,433.00000	1,444	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		132.00000	129	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,567.00000	1,577	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		132.00000	129	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,567.00000	1,577	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		102.00000	100	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,886.00000	1,898	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		99.00000	96	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,933.00000	1,944	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		95.00000	93	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,979.00000	1,991	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		95.00000	93	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,979.00000	1,991	31.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		86.00000	84	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,120.00000	2,132	31.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		74.00000	72	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,308.00000	2,320	32.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		62.00000	61	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,547.00000	2,559	32.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		13.00000	12	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,547.00000	4,560	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		67.00000	65	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,451.00000	2,463	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		69.00000	67	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,403.00000	2,415	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		72.00000	70	32.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,356.00000	2,368	32.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		89.00000	87	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,073.00000	2,085	31.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		106.00000	103	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,840.00000	1,851	30.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Call		80.00000	78	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,214.00000	2,226	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		77.00000	75	32.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,261.00000	2,273	32.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		114.00000	111	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,748.00000	1,759	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		127.00000	125	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,612.00000	1,623	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		110.00000	107	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,794.00000	1,805	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		83.00000	81	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,167.00000	2,179	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		80.00000	78	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,214.00000	2,226	31.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		67.00000	65	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,451.00000	2,463	32.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		83.00000	81	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		2,167.00000	2,179	31.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		99.00000	96	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,933.00000	1,944	30.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		106.00000	103	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,840.00000	1,851	30.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		123.00000	120	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,657.00000	1,668	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		50.00000	48	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,884.00000	2,896	34.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		168.00000	164	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,302.00000	1,312	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		155.00000	151	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,389.00000	1,399	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		143.00000	140	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,477.00000	1,488	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		92.00000	90	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,026.00000	2,038	31.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		175.00000	171	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,259.00000	1,269	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		161.00000	158	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,345.00000	1,356	28.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		182.00000	178	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,216.00000	1,226	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		114.00000	111	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,748.00000	1,759	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		65.00000	63	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,499.00000	2,511	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		60.00000	59	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,595.00000	2,607	33.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		110.00000	107	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,794.00000	1,805	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		58.00000	57	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,643.00000	2,655	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		55.00000	53	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,739.00000	2,751	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		69.00000	67	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,403.00000	2,415	32.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		58.00000	57	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,643.00000	2,655	33.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		51.00000	50	33.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,835.00000	2,848	33.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		65.00000	63	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,499.00000	2,511	32.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		56.00000	55	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,691.00000	2,703	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		118.00000	116	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,702.00000	1,714	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		56.00000	55	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,691.00000	2,703	33.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		53.00000	52	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,787.00000	2,800	33.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		77.00000	75	32.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,261.00000	2,273	32.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		55.00000	53	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,739.00000	2,751	33.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		48.00000	47	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,932.00000	2,945	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		241.00000	236	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		925.00000	934	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		190.00000	186	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,174.00000	1,184	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		175.00000	171	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,259.00000	1,269	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		251.00000	246	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		885.00000	894	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		197.00000	193	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,131.00000	1,141	27.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		222.00000	218	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,006.00000	1,016	26.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		190.00000	186	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,174.00000	1,184	27.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		138.00000	135	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,522.00000	1,533	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			127.00000	125	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,612.00000	1,623	29.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			231.00000	227	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			965.00000	975	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			168.00000	164	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,302.00000	1,312	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			262.00000	257	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			846.00000	855	26.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			273.00000	268	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			807.00000	816	25.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			251.00000	246	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			885.00000	894	26.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,066.00000	5,052	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,566.00000	3,552	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,075.00000	2,061	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			9.00000	9	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			737.00000	728	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			171.00000	176	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			23.00000	22	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,957.00000	3,970	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			5.00000	5	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,439.00000	5,453	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,935.00000	6,949	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,266.00000	5,252	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,766.00000	3,752	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,271.00000	2,257	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	5	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			884.00000	873	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			118.00000	121	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			26.00000	26	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,761.00000	3,774	36.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			6.00000	6	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,240.00000	5,254	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,735.00000	6,749	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,316.00000	5,302	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,816.00000	3,802	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,320.00000	2,306	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	4	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			922.00000	912	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			106.00000	110	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			27.00000	26	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,711.00000	3,724	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			7.00000	6	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,191.00000	5,204	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,686.00000	6,699	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			310.00000	305	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			694.00000	703	25.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			285.00000	280	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			769.00000	778	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			205.00000	201	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,089.00000	1,099	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,583.00000	1,570	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			17.00000	18	22.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,127.00000	1,116	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			62.00000	64	21.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			463.00000	456	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			398.00000	404	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,780.00000	1,766	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			14.00000	14	23.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,303.00000	1,291	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			37.00000	39	21.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			559.00000	551	22.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			294.00000	299	22.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,829.00000	1,816	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			13.00000	14	23.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,349.00000	1,336	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			33.00000	34	21.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			586.00000	577	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			270.00000	275	22.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,878.00000	1,865	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			12.00000	13	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,394.00000	1,382	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			29.00000	30	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			613.00000	605	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			248.00000	253	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			40.00000	39	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,175.00000	3,187	34.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			19.00000	19	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,153.00000	4,167	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			354.00000	348	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			588.00000	596	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.70	Call		38.00000	37	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,272.00000	3,285	35.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		17.00000	17	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,251.00000	4,265	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,730.00000	1,717	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		15.00000	15	23.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,258.00000	1,246	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		43.00000	44	21.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		846.00000	835	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		130.00000	133	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		534.00000	526	22.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		318.00000	324	22.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		36.00000	35	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,320.00000	3,333	35.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		16.00000	16	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		4,301.00000	4,314	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		1,681.00000	1,668	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		15.00000	16	22.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		1,214.00000	1,202	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		48.00000	50	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		809.00000	799	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		143.00000	147	21.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		509.00000	502	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		344.00000	350	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		35.00000	34	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		3,369.00000	3,382	35.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		16.00000	15	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		4,350.00000	4,363	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call		39.00000	38	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put		3,223.00000	3,236	34.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call		18.00000	18	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put		4,202.00000	4,216	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call		1,977.00000	1,963	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put		11.00000	11	25.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call		1,487.00000	1,474	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put		21.00000	22	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call		1,043.00000	1,032	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put		77.00000	80	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call		672.00000	663	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put		206.00000	211	21.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call		44.00000	42	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put		3,078.00000	3,090	34.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call		21.00000	21	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put		4,055.00000	4,069	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call		2,026.00000	2,013	25.52	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.45	Put		10.00000	11	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,534.00000	1,521	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		18.00000	19	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		1,085.00000	1,074	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		69.00000	72	21.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		703.00000	693	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		187.00000	191	21.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		442.00000	435	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		426.00000	433	23.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		45.00000	44	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,029.00000	3,042	34.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		22.00000	22	36.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,006.00000	4,020	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.57360	8.59250		23.40	0.00	0	3,146.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		591.00000	582	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		598.00000	609	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		591.00000	582	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		598.00000	609	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		537.00000	529	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		695.00000	706	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		572.00000	564	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		630.00000	640	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,305.00000	1,290	21.10	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		113.00000	117	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		489.00000	482	24.39	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		796.00000	808	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		474.00000	467	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		831.00000	843	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		489.00000	482	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		796.00000	808	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		504.00000	497	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		762.00000	773	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		554.00000	546	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		662.00000	673	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		342.00000	337	26.38	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,250.00000	1,263	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		520.00000	513	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		728.00000	739	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		460.00000	453	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		867.00000	879	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		420.00000	413	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		977.00000	990	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		384.00000	378	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,091.00000	1,105	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		362.00000	357	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,170.00000	1,183	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			352.00000	347	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,210.00000	1,223	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			384.00000	378	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,091.00000	1,105	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			333.00000	328	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,290.00000	1,304	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			407.00000	401	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,015.00000	1,028	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			352.00000	347	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,210.00000	1,223	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			290.00000	286	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,498.00000	1,512	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			276.00000	271	27.70	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,583.00000	1,598	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			242.00000	238	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,800.00000	1,815	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			262.00000	258	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,669.00000	1,684	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			283.00000	278	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,540.00000	1,555	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			283.00000	278	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,540.00000	1,555	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			255.00000	251	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,713.00000	1,728	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			87.00000	85	33.63	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,794.00000	3,812	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			218.00000	214	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,975.00000	1,990	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			206.00000	203	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,064.00000	2,079	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			201.00000	198	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,109.00000	2,124	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			191.00000	188	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,199.00000	2,214	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			173.00000	170	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,380.00000	2,396	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			154.00000	151	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,611.00000	2,627	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			157.00000	155	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,565.00000	2,581	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			165.00000	162	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,472.00000	2,488	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			223.00000	220	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,931.00000	1,946	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.40	Call			212.00000	208	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,019.00000	2,035	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			186.00000	183	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,244.00000	2,260	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			177.00000	174	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,335.00000	2,351	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			173.00000	170	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,380.00000	2,396	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			236.00000	232	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,843.00000	1,858	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			249.00000	245	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,757.00000	1,771	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			196.00000	193	29.54	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,154.00000	2,169	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			182.00000	179	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,289.00000	2,305	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			249.00000	245	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,757.00000	1,771	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			63.00000	62	34.76	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,470.00000	4,488	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			146.00000	144	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,704.00000	2,720	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			150.00000	147	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,658.00000	2,674	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			136.00000	134	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,844.00000	2,860	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			143.00000	140	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,750.00000	2,767	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			87.00000	85	33.63	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,794.00000	3,812	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			119.00000	117	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,126.00000	3,143	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			124.00000	122	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,032.00000	3,048	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			100.00000	98	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,507.00000	3,524	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			83.00000	81	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,890.00000	3,908	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			69.00000	67	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,276.00000	4,294	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			57.00000	56	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,665.00000	4,683	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			104.00000	102	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,412.00000	3,429	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			72.00000	71	34.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,179.00000	4,197	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		60.00000	59	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,567.00000	4,585	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		633.00000	624	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		540.00000	550	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		432.00000	426	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		940.00000	952	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		306.00000	302	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,414.00000	1,428	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		96.00000	94	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,603.00000	3,620	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		55.00000	54	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,763.00000	4,780	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		677.00000	668	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		485.00000	494	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		324.00000	319	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,331.00000	1,345	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		236.00000	232	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,843.00000	1,858	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		130.00000	128	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,937.00000	2,954	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		75.00000	74	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,083.00000	4,100	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		520.00000	513	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		728.00000	739	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		109.00000	107	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,316.00000	3,333	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		49.00000	48	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,056.00000	5,074	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		79.00000	77	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,986.00000	4,004	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		60.00000	59	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,567.00000	4,585	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		47.00000	46	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,154.00000	5,172	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		554.00000	546	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		662.00000	673	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		113.00000	111	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,221.00000	3,238	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		66.00000	64	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,373.00000	4,391	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		51.00000	50	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,958.00000	4,976	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		91.00000	89	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,699.00000	3,716	33.47	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	12.80	Call			69.00000	67	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,276.00000	4,294	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			53.00000	52	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,860.00000	4,878	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			373.00000	367	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,130.00000	1,144	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			269.00000	264	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,626.00000	1,641	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			111.00000	109	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,268.00000	3,285	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			85.00000	83	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,842.00000	3,860	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			64.00000	63	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,422.00000	4,439	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			50.00000	49	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,007.00000	5,025	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			775.00000	765	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			383.00000	391	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			109.00000	107	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,316.00000	3,333	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			829.00000	818	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			337.00000	345	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			857.00000	846	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			315.00000	322	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			395.00000	389	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,053.00000	1,066	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			154.00000	151	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,611.00000	2,627	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			116.00000	114	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,173.00000	3,190	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			89.00000	87	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,746.00000	3,764	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			67.00000	66	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,325.00000	4,342	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			947.00000	935	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			254.00000	261	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			432.00000	426	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			940.00000	952	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			96.00000	94	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,603.00000	3,620	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			916.00000	904	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			274.00000	281	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			611.00000	603	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			569.00000	579	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			298.00000	294	27.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,456.00000	1,470	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		161.00000	158	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,518.00000	2,535	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		121.00000	119	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,079.00000	3,096	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		93.00000	92	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,651.00000	3,668	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		56.00000	55	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,714.00000	4,732	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,077.00000	1,064	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		185.00000	190	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		725.00000	715	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		432.00000	441	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		136.00000	134	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,844.00000	2,860	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,112.00000	1,098	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		170.00000	175	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		750.00000	740	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		407.00000	416	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		504.00000	497	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		762.00000	773	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		139.00000	137	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,797.00000	2,814	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		106.00000	104	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,364.00000	3,381	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,148.00000	1,134	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		155.00000	160	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		886.00000	875	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		294.00000	301	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		407.00000	401	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,015.00000	1,028	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		701.00000	691	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		458.00000	467	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		133.00000	131	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,891.00000	2,907	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		102.00000	100	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,459.00000	3,476	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		77.00000	76	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,035.00000	4,052	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		46.00000	45	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,203.00000	5,221	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		104.00000	102	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,412.00000	3,429	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		43.00000	42	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,351.00000	5,369	36.20	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	13.80	Call			45.00000	44	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,252.00000	5,270	36.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			106.00000	104	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,364.00000	3,381	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			81.00000	79	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,938.00000	3,956	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			48.00000	47	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,105.00000	5,123	35.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	41	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,449.00000	5,467	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			802.00000	791	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			359.00000	368	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			725.00000	715	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			432.00000	441	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			775.00000	765	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			383.00000	391	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,077.00000	1,064	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			185.00000	190	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			857.00000	846	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			315.00000	322	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			655.00000	645	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			512.00000	522	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			116.00000	114	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,173.00000	3,190	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			67.00000	66	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,325.00000	4,342	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			41.00000	40	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,498.00000	5,516	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			978.00000	966	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			236.00000	242	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			52.00000	51	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,909.00000	4,927	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,043.00000	1,030	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			201.00000	207	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			54.00000	53	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,811.00000	4,829	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,430.00000	1,414	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			87.00000	90	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			572.00000	564	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			630.00000	640	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			196.00000	193	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,154.00000	2,169	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			74.00000	72	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,131.00000	4,149	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			61.00000	60	34.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,519.00000	4,537	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,472.00000	1,456	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		80.00000	83	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,186.00000	1,172	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		144.00000	148	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		474.00000	467	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		831.00000	843	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		169.00000	166	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,426.00000	2,442	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		121.00000	119	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,079.00000	3,096	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		54.00000	53	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,811.00000	4,829	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,388.00000	1,372	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		95.00000	99	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,737.00000	1,720	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		45.00000	46	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,077.00000	1,064	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		185.00000	190	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,783.00000	1,766	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		40.00000	42	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		242.00000	238	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,800.00000	1,815	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,692.00000	1,675	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		49.00000	51	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,043.00000	1,030	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		201.00000	207	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		701.00000	691	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		458.00000	467	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		229.00000	226	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,887.00000	1,902	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		85.00000	83	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,842.00000	3,860	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,692.00000	1,675	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		49.00000	51	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,829.00000	1,811	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		36.00000	38	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,043.00000	5,024	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,546.00000	3,527	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		4.00000	4	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,064.00000	2,046	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		22.00000	23	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		21.00000	21	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,979.00000	6,997	38.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,293.00000	5,274	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,795.00000	3,776	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,309.00000	2,291	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			16.00000	17	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,010.00000	998	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			218.00000	224	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			25.00000	24	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,732.00000	6,751	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,346.00000	1,331	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			104.00000	107	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			916.00000	904	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			274.00000	281	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			611.00000	603	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			569.00000	579	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			74.00000	72	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,131.00000	4,149	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,596.00000	3,577	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			3.00000	4	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,604.00000	2,586	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			12.00000	12	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,647.00000	1,630	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			55.00000	57	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,802.00000	2,783	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			9.00000	10	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			33.00000	33	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,041.00000	6,059	37.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			27.00000	27	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,585.00000	6,603	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,845.00000	3,826	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,851.00000	2,833	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			9.00000	9	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,875.00000	1,857	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			32.00000	34	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			26.00000	25	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,683.00000	6,702	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,745.00000	3,726	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			3.00000	3	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,752.00000	2,734	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			10.00000	10	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			24.00000	24	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,782.00000	6,800	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,695.00000	3,677	30.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.90	Put			3.00000	3	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,703.00000	2,685	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			10.00000	11	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			23.00000	23	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			6,831.00000	6,849	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,945.00000	3,926	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			2.00000	2	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,950.00000	2,932	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			8.00000	8	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,968.00000	1,951	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			26.00000	27	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,994.00000	3,976	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			2.00000	2	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			3,000.00000	2,981	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			7.00000	8	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			2,015.00000	1,998	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			23.00000	24	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			28.00000	28	38.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			6,536.00000	6,554	38.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.69450		8.71960		23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			730.00000	718	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			711.00000	724	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			712.00000	700	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			742.00000	755	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			659.00000	648	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			840.00000	854	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			611.00000	601	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			942.00000	957	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			643.00000	632	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			873.00000	887	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			676.00000	665	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			807.00000	820	23.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			582.00000	572	24.47	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,012.00000	1,028	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			541.00000	532	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,121.00000	1,137	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			516.00000	507	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,196.00000	1,212	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			481.00000	473	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,311.00000	1,328	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			504.00000	495	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,234.00000	1,251	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			459.00000	451	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,390.00000	1,407	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			459.00000	451	25.84	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	9.65	Put		1,390.00000	1,407	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		252.00000	248	29.16	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,583.00000	2,603	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		211.00000	207	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,991.00000	3,012	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		470.00000	462	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,350.00000	1,367	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		411.00000	404	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,592.00000	1,609	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		386.00000	379	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,716.00000	1,734	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		346.00000	340	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,927.00000	1,946	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		378.00000	371	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,758.00000	1,777	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		402.00000	395	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,633.00000	1,651	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		402.00000	395	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,633.00000	1,651	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		370.00000	363	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,800.00000	1,819	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		156.00000	153	31.50	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,736.00000	3,759	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		420.00000	413	26.39	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,551.00000	1,568	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		370.00000	363	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,800.00000	1,819	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		317.00000	312	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,098.00000	2,117	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		310.00000	305	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,141.00000	2,160	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		324.00000	318	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,055.00000	2,074	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		304.00000	298	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,184.00000	2,204	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		285.00000	280	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,315.00000	2,335	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		257.00000	253	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,538.00000	2,558	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		233.00000	229	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,763.00000	2,784	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		238.00000	233	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,718.00000	2,739	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		247.00000	243	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,628.00000	2,648	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			242.00000	238	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,673.00000	2,694	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			273.00000	269	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,404.00000	2,424	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			279.00000	274	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,360.00000	2,380	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			263.00000	258	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,493.00000	2,513	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			252.00000	248	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,583.00000	2,603	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			268.00000	263	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,448.00000	2,469	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			291.00000	286	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,271.00000	2,291	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			304.00000	298	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,184.00000	2,204	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			279.00000	274	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,360.00000	2,380	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			228.00000	224	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,809.00000	2,830	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			216.00000	212	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,936.00000	2,957	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			224.00000	219	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,854.00000	2,875	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			224.00000	219	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,854.00000	2,875	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			219.00000	215	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,900.00000	2,921	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			199.00000	195	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,129.00000	3,150	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			215.00000	211	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,945.00000	2,966	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			191.00000	188	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,221.00000	3,243	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			206.00000	203	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,037.00000	3,058	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			202.00000	199	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,083.00000	3,104	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			439.00000	432	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,470.00000	1,487	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			386.00000	379	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,716.00000	1,734	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			354.00000	348	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,885.00000	1,904	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			339.00000	333	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,969.00000	1,988	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			142.00000	140	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,973.00000	3,995	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			492.00000	484	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,273.00000	1,289	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			202.00000	199	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,083.00000	3,104	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			88.00000	86	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,068.00000	5,092	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			528.00000	519	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,159.00000	1,175	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			273.00000	269	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,404.00000	2,424	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			95.00000	93	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,925.00000	4,949	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			554.00000	545	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,085.00000	1,100	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			100.00000	98	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,831.00000	4,854	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			568.00000	558	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,048.00000	1,064	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			247.00000	243	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,628.00000	2,648	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			103.00000	101	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,783.00000	4,806	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			596.00000	586	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			977.00000	992	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			108.00000	106	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,689.00000	4,712	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			184.00000	181	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,314.00000	3,336	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			77.00000	75	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,307.00000	5,331	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			449.00000	441	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,429.00000	1,447	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			195.00000	191	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,175.00000	3,197	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			187.00000	184	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,268.00000	3,289	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			79.00000	77	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,259.00000	5,283	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			184.00000	181	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,314.00000	3,336	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			177.00000	174	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,408.00000	3,429	30.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.05	Call			171.00000	168	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,501.00000	3,523	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			69.00000	68	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,499.00000	5,523	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			430.00000	422	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,510.00000	1,528	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			228.00000	224	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,809.00000	2,830	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			187.00000	184	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,268.00000	3,289	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			181.00000	177	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,361.00000	3,383	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			75.00000	73	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,355.00000	5,379	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			83.00000	82	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,164.00000	5,187	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			541.00000	532	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,121.00000	1,137	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			98.00000	96	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,878.00000	4,901	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			694.00000	682	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			774.00000	788	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			114.00000	112	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,595.00000	4,618	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			643.00000	632	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			873.00000	887	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			297.00000	292	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,228.00000	2,248	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			242.00000	238	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,673.00000	2,694	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			106.00000	104	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,736.00000	4,759	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			268.00000	263	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,448.00000	2,469	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			219.00000	215	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,900.00000	2,921	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			93.00000	91	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,973.00000	4,996	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			310.00000	305	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,141.00000	2,160	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			297.00000	292	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,228.00000	2,248	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			111.00000	109	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,642.00000	4,665	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			627.00000	616	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.00	Put			907.00000	922	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			90.00000	88	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,020.00000	5,044	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			116.00000	114	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,547.00000	4,570	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			770.00000	758	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			651.00000	663	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			331.00000	326	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,012.00000	2,031	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			122.00000	120	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,402.00000	4,425	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			791.00000	778	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			621.00000	634	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			339.00000	333	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,969.00000	1,988	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			124.00000	122	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,355.00000	4,377	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			834.00000	821	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			565.00000	576	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			128.00000	126	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,259.00000	4,281	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			812.00000	799	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			593.00000	605	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			362.00000	356	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,843.00000	1,862	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			346.00000	340	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,927.00000	1,946	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			126.00000	124	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,307.00000	4,329	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,007.00000	992	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			388.00000	397	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			394.00000	387	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,674.00000	1,693	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			145.00000	142	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,925.00000	3,948	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			981.00000	965	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			411.00000	421	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,063.00000	1,047	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			344.00000	352	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			430.00000	422	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,510.00000	1,528	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			150.00000	148	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,831.00000	3,853	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,092.00000	1,075	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			322.00000	331	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call			153.00000	150	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,784.00000	3,806	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			905.00000	890	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			485.00000	496	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			378.00000	371	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,758.00000	1,777	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			362.00000	356	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,843.00000	1,862	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			135.00000	133	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,116.00000	4,138	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,035.00000	1,019	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			365.00000	374	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			420.00000	413	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,551.00000	1,568	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			148.00000	145	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,878.00000	3,900	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,122.00000	1,105	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			302.00000	310	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			449.00000	441	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,429.00000	1,447	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,285.00000	1,266	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			215.00000	221	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			504.00000	495	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,234.00000	1,251	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			153.00000	150	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,784.00000	3,806	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,322.00000	1,303	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			202.00000	208	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,359.00000	1,340	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			190.00000	196	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			528.00000	519	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,159.00000	1,175	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			159.00000	156	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,689.00000	3,711	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,398.00000	1,378	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			178.00000	184	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,070.00000	5,045	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,579.00000	3,554	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			10.00000	10	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,120.00000	2,097	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			51.00000	53	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			138.00000	135	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,068.00000	4,090	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			31.00000	30	33.00	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	15.65	Put		6,961.00000	6,985	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,320.00000	5,295	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,827.00000	3,802	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		7.00000	8	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,357.00000	2,334	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		38.00000	39	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		35.00000	34	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,715.00000	6,740	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,556.00000	1,535	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		136.00000	141	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		596.00000	586	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		977.00000	992	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		568.00000	558	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,048.00000	1,064	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		470.00000	462	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,350.00000	1,367	25.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		174.00000	171	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,454.00000	3,476	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,629.00000	3,604	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		9.00000	9	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,646.00000	2,622	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		26.00000	27	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,722.00000	1,700	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		102.00000	106	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		168.00000	165	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,548.00000	3,570	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		118.00000	116	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,499.00000	4,521	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,777.00000	3,753	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		8.00000	8	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,791.00000	2,767	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		22.00000	23	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,851.00000	1,829	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		81.00000	84	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,840.00000	2,816	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		20.00000	21	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,895.00000	1,872	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		75.00000	78	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,877.00000	3,852	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		7.00000	7	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,889.00000	2,864	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		19.00000	20	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,939.00000	1,916	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		69.00000	72	21.08	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	7.85	Call		1,152.00000	1,135	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		283.00000	290	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,678.00000	3,653	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		9.00000	9	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,694.00000	2,670	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		25.00000	26	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,764.00000	1,743	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		95.00000	98	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,976.00000	3,951	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		6.00000	7	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,986.00000	2,962	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		17.00000	17	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		2,028.00000	2,005	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		58.00000	61	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,215.00000	1,197	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		246.00000	253	20.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		4,026.00000	4,001	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		6.00000	6	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		3,035.00000	3,011	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		16.00000	16	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		2,073.00000	2,050	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		54.00000	56	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,248.00000	1,230	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		228.00000	235	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		162.00000	159	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,642.00000	3,664	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.81740	8.84620		23.26	775,931.20	88	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		837.00000	827	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		841.00000	859	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		784.00000	774	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		937.00000	957	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		819.00000	809	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		872.00000	891	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		767.00000	757	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		971.00000	990	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		719.00000	710	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,073.00000	1,093	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		735.00000	726	24.06	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,038.00000	1,058	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		751.00000	741	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,004.00000	1,024	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		801.00000	791	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		905.00000	924	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		661.00000	653	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,215.00000	1,236	24.63	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	9.50	Call			635.00000	627	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,288.00000	1,309	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			597.00000	590	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,401.00000	1,423	25.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			622.00000	614	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,326.00000	1,347	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			574.00000	567	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,478.00000	1,500	25.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			609.00000	602	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,363.00000	1,385	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			263.00000	259	29.44	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,316.00000	3,342	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			585.00000	578	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,439.00000	1,461	25.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			521.00000	515	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,675.00000	1,698	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			493.00000	487	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,797.00000	1,819	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			450.00000	444	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,003.00000	2,026	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			484.00000	478	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,838.00000	1,861	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			511.00000	505	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,715.00000	1,738	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			241.00000	238	29.81	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,545.00000	3,571	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			661.00000	653	24.63	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,215.00000	1,236	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,227.00000	1,212	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			381.00000	395	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			563.00000	556	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,517.00000	1,539	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			541.00000	535	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,595.00000	1,618	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			502.00000	496	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,756.00000	1,779	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			467.00000	461	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,920.00000	1,944	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			222.00000	219	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,776.00000	3,802	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,199.00000	1,185	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			403.00000	417	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			552.00000	545	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,556.00000	1,578	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			531.00000	525	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,635.00000	1,657	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		475.00000	469	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,879.00000	1,902	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		458.00000	452	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,962.00000	1,985	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		219.00000	216	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,822.00000	3,848	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,119.00000	1,106	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		473.00000	489	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		541.00000	535	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,595.00000	1,618	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		467.00000	461	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,920.00000	1,944	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		433.00000	427	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,087.00000	2,110	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		208.00000	205	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,962.00000	3,988	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,045.00000	1,033	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		549.00000	566	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		511.00000	505	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,715.00000	1,738	26.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		458.00000	452	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,962.00000	1,985	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		441.00000	435	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,045.00000	2,068	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		425.00000	419	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,128.00000	2,152	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		409.00000	404	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,213.00000	2,236	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		198.00000	196	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,102.00000	4,128	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,145.00000	1,132	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		449.00000	464	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		552.00000	545	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,556.00000	1,578	25.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		212.00000	209	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,915.00000	3,941	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,384.00000	1,364	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		288.00000	296	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		648.00000	640	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,252.00000	1,272	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		531.00000	525	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,635.00000	1,657	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,419.00000	1,399	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		273.00000	282	20.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Call			563.00000	556	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,517.00000	1,539	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			237.00000	235	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,591.00000	3,617	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,455.00000	1,435	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			259.00000	267	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			675.00000	667	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,179.00000	1,199	24.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			648.00000	640	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,252.00000	1,272	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			234.00000	231	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,637.00000	3,663	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,492.00000	1,471	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			246.00000	254	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			689.00000	681	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,143.00000	1,164	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,097.00000	5,068	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,611.00000	3,582	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	15	25.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,182.00000	2,157	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			86.00000	90	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,094.00000	1,081	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			498.00000	514	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			330.00000	327	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,734.00000	2,759	28.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			109.00000	107	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,513.00000	5,539	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			55.00000	53	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,958.00000	6,986	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,346.00000	5,318	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,858.00000	3,830	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	12	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,408.00000	2,382	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			62.00000	65	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			360.00000	356	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,514.00000	2,538	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			215.00000	212	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,869.00000	3,895	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			122.00000	120	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,276.00000	5,302	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			61.00000	60	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,715.00000	6,742	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,682.00000	1,660	21.03	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 14/06/2010 Currency Future	7.35	Put		185.00000	192	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		704.00000	695	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,108.00000	1,128	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		622.00000	614	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,326.00000	1,347	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		267.00000	264	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,271.00000	3,296	29.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,660.00000	3,632	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		14.00000	14	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,686.00000	2,660	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		40.00000	42	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,801.00000	1,779	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		155.00000	161	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		336.00000	332	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,690.00000	2,715	28.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		172.00000	170	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,526.00000	4,553	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,875.00000	2,849	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		29.00000	31	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,966.00000	1,943	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		120.00000	125	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		254.00000	251	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,408.00000	3,433	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		183.00000	181	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,337.00000	4,363	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		319.00000	315	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,823.00000	2,848	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		226.00000	223	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,730.00000	3,756	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		165.00000	161	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,669.00000	4,694	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,908.00000	3,879	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		11.00000	12	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,923.00000	2,896	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		27.00000	29	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		2,008.00000	1,985	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		112.00000	117	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,255.00000	1,240	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		359.00000	373	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		308.00000	304	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,912.00000	2,937	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		157.00000	154	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,761.00000	4,787	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,759.00000	3,731	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		13.00000	13	26.10	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 14/06/2010 Currency Future	6.10	Call		2,780.00000	2,754	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		34.00000	36	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,883.00000	1,860	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		137.00000	142	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,172.00000	1,158	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		426.00000	440	21.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		417.00000	411	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,171.00000	2,194	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		292.00000	288	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,046.00000	3,071	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		147.00000	144	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,901.00000	4,927	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,710.00000	3,681	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		14.00000	14	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,733.00000	2,707	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	39	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,842.00000	1,819	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		145.00000	152	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		287.00000	283	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,090.00000	3,116	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		205.00000	202	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,009.00000	4,035	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		144.00000	141	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		4,948.00000	4,973	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		402.00000	396	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,255.00000	2,279	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		282.00000	278	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,135.00000	3,161	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		201.00000	199	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,055.00000	4,081	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		140.00000	138	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		4,994.00000	5,020	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		302.00000	299	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		2,956.00000	2,981	28.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		154.00000	151	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,808.00000	4,833	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,957.00000	3,929	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		11.00000	11	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,971.00000	2,944	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		25.00000	27	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		2,051.00000	2,027	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		105.00000	110	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		1,284.00000	1,269	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		338.00000	352	21.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		450.00000	444	26.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,003.00000	2,026	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		314.00000	310	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,867.00000	2,892	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		161.00000	158	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,715.00000	4,740	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		4,007.00000	3,978	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		11.00000	11	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		3,019.00000	2,992	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		23.00000	25	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		2,094.00000	2,070	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		98.00000	103	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,314.00000	1,299	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		318.00000	331	20.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.25650	13.23490		21.72	0.00	0	22,041.00
£ / R On 12/06/2009 Currency Future	13.25	Call		236.00000	251	21.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		251.00000	245	21.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		258.00000	274	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		223.00000	217	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		216.00000	230	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		281.00000	274	22.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		306.00000	325	21.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		172.00000	168	21.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		281.00000	298	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		196.00000	191	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		396.00000	416	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		111.00000	110	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		511.00000	525	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		76.00000	69	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		550.00000	565	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		65.00000	59	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		591.00000	606	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		56.00000	50	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		718.00000	735	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		33.00000	29	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		632.00000	648	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		47.00000	42	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		470.00000	487	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		85.00000	80	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		182.00000	194	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		347.00000	337	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		198.00000	211	22.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		313.00000	305	22.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		166.00000	178	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		382.00000	371	22.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.90	Call			69.00000	75	24.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			734.00000	718	24.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			126.00000	136	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			491.00000	480	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			114.00000	124	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			529.00000	517	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			103.00000	112	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			568.00000	555	24.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			76.00000	83	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			691.00000	676	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			47.00000	53	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			862.00000	846	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			61.00000	68	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			776.00000	761	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			69.00000	75	24.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			734.00000	718	24.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			54.00000	60	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			819.00000	803	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			36.00000	41	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			951.00000	934	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			31.00000	36	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			996.00000	979	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			27.00000	31	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,042.00000	1,024	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			23.00000	27	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,088.00000	1,070	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			41.00000	46	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			906.00000	890	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			8.00000	9	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,423.00000	1,403	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3.00000	4	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,668.00000	1,648	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,166.00000	2,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,867.00000	1,845	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			2.00000	3	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,767.00000	1,746	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,817.00000	1,796	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			3.00000	4	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,668.00000	1,648	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			17.00000	20	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,182.00000	1,164	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			11.00000	13	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.55	Put			1,326.00000	1,306	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			7.00000	8	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,472.00000	1,451	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			5.00000	6	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,570.00000	1,549	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			4.00000	5	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,619.00000	1,598	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			3.00000	3	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,718.00000	1,697	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			8.00000	9	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,423.00000	1,403	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			6.00000	7	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,521.00000	1,500	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			9.00000	11	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,374.00000	1,354	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			9.00000	11	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,374.00000	1,354	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			13.00000	15	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,278.00000	1,258	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			20.00000	23	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,135.00000	1,117	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			15.00000	17	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,230.00000	1,211	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,116.00000	2,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,916.00000	1,895	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,116.00000	2,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,817.00000	1,796	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			0.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,215.00000	2,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,016.00000	1,995	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			36.00000	41	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			951.00000	934	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			4.00000	5	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,619.00000	1,598	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,966.00000	1,945	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,315.00000	2,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,665.00000	2,644	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,915.00000	2,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,615.00000	2,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,415.00000	2,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,465.00000	2,444	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,365.00000	2,344	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,515.00000	2,494	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,365.00000	2,344	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,115.00000	3,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,765.00000	2,744	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,865.00000	2,844	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,265.00000	3,244	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,965.00000	2,944	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,165.00000	3,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,365.00000	3,344	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,465.00000	3,444	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,515.00000	3,494	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,215.00000	3,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,015.00000	2,994	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,565.00000	3,544	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,915.00000	3,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,815.00000	3,794	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,265.00000	4,244	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.80	Put		4,565.00000	4,544	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		5,165.00000	5,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put		5,765.00000	5,744	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put		5,915.00000	5,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put		5,565.00000	5,544	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put		5,115.00000	5,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put		5,015.00000	4,994	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put		5,515.00000	5,494	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put		4,015.00000	3,994	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		3,065.00000	3,044	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,565.00000	2,544	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		2.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,867.00000	1,845	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		1.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,066.00000	2,044	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		0.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,166.00000	2,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		2,265.00000	2,244	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		5.00000	6	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,570.00000	1,549	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		1.00000	1	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		2,066.00000	2,044	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		1.00000	2	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,916.00000	1,895	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,315.00000	2,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,565.00000	2,544	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,665.00000	2,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,415.00000	2,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,965.00000	2,944	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,665.00000	2,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,865.00000	2,844	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,715.00000	2,694	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,815.00000	2,794	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,165.00000	3,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,765.00000	2,744	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,065.00000	3,044	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,365.00000	3,344	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,565.00000	3,544	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,465.00000	3,444	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,665.00000	3,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,765.00000	3,744	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,665.00000	3,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,865.00000	3,844	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,315.00000	3,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,415.00000	3,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,615.00000	3,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,715.00000	3,694	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,915.00000	2,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,115.00000	3,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,615.00000	3,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,115.00000	4,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.45	Put			4,215.00000	4,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,315.00000	4,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,415.00000	4,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,215.00000	5,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,315.00000	5,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,415.00000	5,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,615.00000	5,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,715.00000	5,694	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,815.00000	5,794	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,615.00000	4,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,715.00000	4,694	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,815.00000	4,794	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,915.00000	4,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,715.00000	4,694	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,915.00000	4,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,215.00000	5,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,415.00000	5,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,265.00000	5,244	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,365.00000	5,344	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,465.00000	5,444	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,665.00000	5,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,865.00000	5,844	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,965.00000	5,944	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,615.00000	5,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,815.00000	5,794	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,015.00000	5,994	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,115.00000	6,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,215.00000	6,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,315.00000	6,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,665.00000	5,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,065.00000	6,044	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,165.00000	6,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,165.00000	4,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,365.00000	4,344	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,465.00000	4,444	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,665.00000	4,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,765.00000	4,744	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,865.00000	4,844	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,965.00000	4,944	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,865.00000	3,844	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,965.00000	3,944	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,065.00000	4,044	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,165.00000	4,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,665.00000	4,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,415.00000	3,394	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.15	Put			3,915.00000	3,894	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,815.00000	3,794	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,115.00000	4,094	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,315.00000	4,294	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,215.00000	3,194	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,615.00000	2,594	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			11.00000	13	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,326.00000	1,306	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			93.00000	101	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			608.00000	595	24.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			47.00000	53	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			862.00000	846	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			84.00000	92	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			650.00000	635	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			17.00000	20	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,182.00000	1,164	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			153.00000	163	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			418.00000	407	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			84.00000	92	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			650.00000	635	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			76.00000	83	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			691.00000	676	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			20.00000	23	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,135.00000	1,117	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			23.00000	27	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,088.00000	1,070	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			139.00000	150	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			454.00000	443	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			114.00000	124	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			529.00000	517	23.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			139.00000	150	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			454.00000	443	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			182.00000	194	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			347.00000	337	22.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,335.00000	5,357	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,835.00000	3,857	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,335.00000	2,357	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	20.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.40	Call			853.00000	872	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			18.00000	16	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,165.00000	5,144	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,665.00000	6,644	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,785.00000	5,807	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,285.00000	4,307	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,785.00000	2,807	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,287.00000	1,308	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			2.00000	2	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,035.00000	6,057	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,535.00000	4,557	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,035.00000	3,057	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,535.00000	1,557	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	0	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			430.00000	451	20.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			95.00000	94	20.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			364.00000	384	20.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			129.00000	127	20.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			807.00000	826	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			22.00000	19	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			334.00000	353	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			149.00000	147	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			947.00000	967	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			12.00000	10	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			853.00000	872	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			18.00000	16	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			762.00000	780	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			27.00000	24	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			674.00000	691	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			39.00000	35	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			430.00000	451	20.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			95.00000	94	20.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			995.00000	1,014	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put			10.00000	8	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call			900.00000	919	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put			15.00000	13	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			674.00000	691	20.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.60	Put		39.00000	35	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		306.00000	325	21.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		172.00000	168	21.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		632.00000	648	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		47.00000	42	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		281.00000	298	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		196.00000	191	21.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		126.00000	136	23.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		491.00000	480	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.47140	13.45680		21.26	0.00	0	3,582.00
£ / R On 14/09/2009 Currency Future	13.45	Call		625.00000	636	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		618.00000	615	21.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		586.00000	597	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		679.00000	675	21.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		688.00000	700	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		531.00000	529	20.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		645.00000	657	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		589.00000	586	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		733.00000	746	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		476.00000	474	20.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		757.00000	770	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		450.00000	449	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		838.00000	855	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		381.00000	383	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		869.00000	885	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		362.00000	364	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		900.00000	916	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		343.00000	345	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		997.00000	1,014	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		290.00000	292	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		931.00000	948	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		325.00000	327	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		808.00000	825	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		402.00000	403	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		645.00000	657	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		589.00000	586	21.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		567.00000	578	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		710.00000	707	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		549.00000	560	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		743.00000	739	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		417.00000	425	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,060.00000	1,054	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		500.00000	510	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		844.00000	839	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		471.00000	480	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.90	Put			914.00000	908	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			485.00000	495	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			878.00000	873	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			471.00000	480	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			914.00000	908	22.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			430.00000	438	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,023.00000	1,017	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			374.00000	385	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,167.00000	1,164	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			389.00000	401	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,132.00000	1,129	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			417.00000	425	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,060.00000	1,054	22.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			344.00000	355	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,237.00000	1,234	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			317.00000	327	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,310.00000	1,306	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			304.00000	314	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,347.00000	1,343	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			359.00000	370	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,202.00000	1,199	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			224.00000	233	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,617.00000	1,611	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			178.00000	186	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,821.00000	1,815	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			110.00000	116	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,253.00000	2,245	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			141.00000	148	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,034.00000	2,026	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			155.00000	162	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,948.00000	1,941	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			170.00000	178	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,863.00000	1,856	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			224.00000	233	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,617.00000	1,611	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			279.00000	289	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,422.00000	1,417	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			245.00000	254	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,538.00000	1,533	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			178.00000	186	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,821.00000	1,815	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			195.00000	204	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,739.00000	1,732	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			214.00000	223	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,657.00000	1,651	23.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.05	Call			187.00000	195	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,780.00000	1,773	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			205.00000	213	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,698.00000	1,692	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			234.00000	243	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,577.00000	1,572	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			214.00000	223	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,657.00000	1,651	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			148.00000	155	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,991.00000	1,983	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			162.00000	170	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,906.00000	1,898	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			256.00000	265	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,499.00000	1,494	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			141.00000	148	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,034.00000	2,026	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			110.00000	116	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,253.00000	2,245	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			128.00000	134	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,121.00000	2,113	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			105.00000	111	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,298.00000	2,289	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			100.00000	105	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,343.00000	2,334	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			122.00000	128	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,165.00000	2,157	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			330.00000	341	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,273.00000	1,270	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			90.00000	95	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,433.00000	2,424	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			267.00000	277	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,460.00000	1,455	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			234.00000	243	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,577.00000	1,572	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			134.00000	141	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,077.00000	2,069	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			359.00000	370	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,202.00000	1,199	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			443.00000	452	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			986.00000	980	22.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			457.00000	465	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			950.00000	944	22.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			405.00000	413	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,098.00000	1,091	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			291.00000	301	23.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.55	Put		1,384.00000	1,380	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		148.00000	155	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,991.00000	1,983	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		81.00000	86	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,525.00000	2,515	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		134.00000	141	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,077.00000	2,069	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		90.00000	95	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,433.00000	2,424	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		81.00000	86	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,525.00000	2,515	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		73.00000	78	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,617.00000	2,606	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		66.00000	70	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,709.00000	2,699	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		187.00000	195	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,780.00000	1,773	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		116.00000	122	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,209.00000	2,200	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		95.00000	100	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		2,388.00000	2,379	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		116.00000	122	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		2,209.00000	2,200	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		86.00000	91	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		2,479.00000	2,469	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		77.00000	82	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,570.00000	2,561	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		70.00000	74	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,663.00000	2,653	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		330.00000	341	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,273.00000	1,270	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call		53.00000	57	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put		2,897.00000	2,886	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		405.00000	413	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,098.00000	1,091	23.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		267.00000	277	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,460.00000	1,455	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		170.00000	178	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,863.00000	1,856	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		279.00000	289	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,422.00000	1,417	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call		516.00000	526	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put		809.00000	805	21.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		485.00000	495	22.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		878.00000	873	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 14/09/2009 Currency Future	14.05	Call			430.00000	438	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,023.00000	1,017	22.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			291.00000	301	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,384.00000	1,380	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			500.00000	510	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			844.00000	839	22.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			532.00000	543	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			776.00000	771	21.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			344.00000	355	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,237.00000	1,234	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			605.00000	616	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			648.00000	645	21.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			567.00000	578	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			710.00000	707	21.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,357.00000	5,371	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,857.00000	3,872	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,379.00000	2,394	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			22.00000	23	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,100.00000	1,117	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			243.00000	246	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			22.00000	24	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,665.00000	3,652	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	4	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,147.00000	5,132	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	1	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,644.00000	6,629	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,807.00000	5,821	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,307.00000	4,321	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,815.00000	2,830	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			8.00000	9	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,441.00000	1,458	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			135.00000	137	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			36.00000	39	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,230.00000	3,218	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			6.00000	7	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,699.00000	4,685	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,194.00000	6,180	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,057.00000	6,071	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,557.00000	4,571	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	8.90	Put		0.00000	0	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call		3,061.00000	3,076	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put		4.00000	5	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call		1,650.00000	1,666	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put		93.00000	95	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call		48.00000	51	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put		2,991.00000	2,980	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call		8.00000	9	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,451.00000	4,438	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,944.00000	5,930	23.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		782.00000	796	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		426.00000	424	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,065.00000	1,082	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		258.00000	261	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		710.00000	723	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		503.00000	501	20.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		667.00000	678	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		560.00000	557	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,172.00000	1,189	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		215.00000	218	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,031.00000	1,048	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		274.00000	276	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		964.00000	981	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		307.00000	309	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		782.00000	796	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		426.00000	424	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,209.00000	1,226	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		202.00000	204	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,136.00000	1,153	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		229.00000	231	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		931.00000	948	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		325.00000	327	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		900.00000	916	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		343.00000	345	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		757.00000	770	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		450.00000	449	20.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		667.00000	678	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		560.00000	557	20.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		549.00000	560	21.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		743.00000	739	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.66170	13.65340		21.17	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.65	Call		850.00000	863	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		847.00000	851	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		812.00000	825	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 14/12/2009 Currency Future	13.75	Put			909.00000	913	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			911.00000	924	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			758.00000	762	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			870.00000	883	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			817.00000	821	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			953.00000	966	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			699.00000	704	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			974.00000	987	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			670.00000	675	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			1,046.00000	1,060	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			593.00000	598	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,074.00000	1,088	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			571.00000	576	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,103.00000	1,117	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			550.00000	555	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,192.00000	1,206	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			489.00000	494	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,162.00000	1,176	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			509.00000	514	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			870.00000	883	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			817.00000	821	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			794.00000	806	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			941.00000	945	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			831.00000	844	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			877.00000	882	21.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			776.00000	788	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			973.00000	977	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			616.00000	627	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,263.00000	1,265	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			726.00000	738	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,073.00000	1,076	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			710.00000	722	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,107.00000	1,110	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			710.00000	722	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,107.00000	1,110	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			691.00000	702	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,137.00000	1,141	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			634.00000	645	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,231.00000	1,234	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			564.00000	575	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,361.00000	1,363	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			598.00000	609	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,295.00000	1,298	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			581.00000	592	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,328.00000	1,330	21.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.50	Call			548.00000	559	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,394.00000	1,397	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			429.00000	439	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,676.00000	1,677	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			443.00000	453	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,640.00000	1,641	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			516.00000	526	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,463.00000	1,465	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			486.00000	496	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,532.00000	1,534	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			457.00000	467	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,603.00000	1,605	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			403.00000	413	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,750.00000	1,751	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			379.00000	388	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,825.00000	1,826	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			355.00000	364	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,902.00000	1,902	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			273.00000	281	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,220.00000	2,219	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			691.00000	702	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,137.00000	1,141	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			653.00000	664	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,199.00000	1,202	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			759.00000	771	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,006.00000	1,009	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			516.00000	526	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,463.00000	1,465	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			671.00000	683	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,168.00000	1,171	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			532.00000	542	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,428.00000	1,431	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			501.00000	511	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,497.00000	1,499	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			471.00000	481	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,568.00000	1,570	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			367.00000	376	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,863.00000	1,864	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			776.00000	788	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			973.00000	977	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			742.00000	754	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,039.00000	1,043	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			671.00000	683	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,168.00000	1,171	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			532.00000	542	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.55	Put		1,428.00000	1,431	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		416.00000	426	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,713.00000	1,714	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		501.00000	511	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,497.00000	1,499	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		391.00000	400	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,787.00000	1,788	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		759.00000	771	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,006.00000	1,009	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		581.00000	592	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,328.00000	1,330	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		429.00000	439	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,676.00000	1,677	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		598.00000	609	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,295.00000	1,298	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,354.00000	5,362	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,861.00000	3,870	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		8.00000	8	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,444.00000	2,455	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		90.00000	93	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,286.00000	1,300	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		433.00000	438	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		238.00000	246	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,385.00000	2,384	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		80.00000	83	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,726.00000	3,722	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		24.00000	25	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,170.00000	5,164	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		6.00000	7	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		6,653.00000	6,645	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,803.00000	5,812	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		4,306.00000	4,315	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	3	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,852.00000	2,862	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		49.00000	51	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,593.00000	1,606	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		290.00000	295	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		322.00000	331	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,019.00000	2,019	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		112.00000	117	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,309.00000	3,305	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		34.00000	36	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,731.00000	4,725	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.85	Call			10.00000	10	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,206.00000	6,199	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,053.00000	6,062	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,555.00000	4,564	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,087.00000	3,096	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			33.00000	35	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,780.00000	1,793	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			227.00000	231	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			135.00000	140	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,082.00000	3,079	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			42.00000	45	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,489.00000	4,483	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			12.00000	13	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,958.00000	5,951	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			996.00000	1,009	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			642.00000	647	20.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			953.00000	966	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			699.00000	704	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,223.00000	1,237	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			470.00000	475	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,418.00000	1,431	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			364.00000	370	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,351.00000	1,364	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			398.00000	403	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,223.00000	1,237	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			470.00000	475	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,318.00000	1,332	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			415.00000	420	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,254.00000	1,268	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			451.00000	456	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,132.00000	1,146	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			529.00000	534	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			1,018.00000	1,032	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			615.00000	620	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			932.00000	945	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			729.00000	733	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			890.00000	903	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			787.00000	792	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			726.00000	738	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,073.00000	1,076	21.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			974.00000	987	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			670.00000	675	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.85130		13.84960		20.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.85	Call			1,034.00000	1,038	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,034.00000	1,037	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			997.00000	1,001	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,098.00000	1,100	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,093.00000	1,097	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			943.00000	946	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			1,053.00000	1,058	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,004.00000	1,006	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,134.00000	1,138	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			884.00000	887	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,177.00000	1,181	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			827.00000	830	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,382.00000	4,384	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			32.00000	33	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,415.00000	3,417	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			65.00000	66	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,501.00000	2,505	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			152.00000	153	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,731.00000	1,736	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			382.00000	384	19.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			820.00000	824	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,470.00000	1,472	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			591.00000	593	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,241.00000	2,242	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			435.00000	437	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,085.00000	3,085	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			323.00000	325	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,974.00000	3,974	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,287.00000	4,289	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			37.00000	37	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,317.00000	3,320	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			68.00000	68	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,417.00000	2,421	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			168.00000	169	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,663.00000	1,668	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			414.00000	416	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			792.00000	796	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,543.00000	1,544	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			573.00000	575	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,323.00000	2,324	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			422.00000	424	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,172.00000	3,173	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			314.00000	316	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,064.00000	4,065	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,192.00000	4,194	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.70	Put		42.00000	42	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,220.00000	3,222	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		70.00000	71	19.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,334.00000	2,338	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		185.00000	187	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,597.00000	1,602	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		447.00000	450	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		765.00000	769	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,616.00000	1,618	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		556.00000	558	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,406.00000	2,407	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		410.00000	412	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,260.00000	3,260	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		305.00000	307	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,156.00000	4,156	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		4,097.00000	4,099	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		48.00000	48	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		3,123.00000	3,125	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		73.00000	74	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,253.00000	2,256	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		203.00000	205	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,533.00000	1,537	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		483.00000	486	19.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		740.00000	743	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,690.00000	1,692	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		539.00000	542	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,490.00000	2,491	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		398.00000	400	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,348.00000	3,349	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		297.00000	299	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,247.00000	4,247	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,952.00000	3,954	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		53.00000	53	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,983.00000	2,986	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		84.00000	84	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,134.00000	2,138	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		234.00000	237	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,446.00000	1,450	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		546.00000	549	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		704.00000	707	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,804.00000	1,806	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		515.00000	517	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,615.00000	2,616	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		380.00000	382	26.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,481.00000	3,481	26.08	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	17.95	Call			281.00000	282	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,381.00000	4,381	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			4,050.00000	4,052	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			51.00000	51	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			3,074.00000	3,076	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			75.00000	75	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			2,212.00000	2,216	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			213.00000	215	19.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			1,501.00000	1,506	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			501.00000	504	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			728.00000	731	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,728.00000	1,730	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			531.00000	534	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,532.00000	2,533	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			392.00000	394	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,393.00000	3,393	25.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			293.00000	294	27.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,293.00000	4,293	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.04240		14.04730		21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			1,206.00000	1,225	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,209.00000	1,233	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,170.00000	1,189	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,272.00000	1,296	21.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,262.00000	1,281	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,115.00000	1,139	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,225.00000	1,244	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,177.00000	1,201	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,322.00000	1,341	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,025.00000	1,048	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,428.00000	1,447	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			881.00000	904	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,451.00000	1,469	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			854.00000	877	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,545.00000	1,563	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			748.00000	771	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,497.00000	1,515	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			800.00000	823	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,302.00000	1,320	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,054.00000	1,078	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,262.00000	1,281	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,115.00000	1,139	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,188.00000	1,207	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,240.00000	1,264	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,021.00000	1,039	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,574.00000	1,597	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Call		1,100.00000	1,119	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,403.00000	1,427	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,474.00000	1,492	20.39	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		827.00000	850	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		472.00000	484	26.14	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,924.00000	3,942	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,243.00000	1,262	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,146.00000	1,170	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,093.00000	2,105	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		395.00000	412	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,766.00000	1,782	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		569.00000	589	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,282.00000	1,301	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,084.00000	1,108	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		823.00000	840	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,126.00000	2,148	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		633.00000	648	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		2,936.00000	2,955	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		490.00000	502	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,792.00000	3,810	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		381.00000	392	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,683.00000	4,699	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,128.00000	2,139	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		380.00000	397	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,797.00000	1,812	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		550.00000	570	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,521.00000	1,539	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		774.00000	797	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,117.00000	1,136	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,370.00000	1,394	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		834.00000	852	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,087.00000	2,109	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		641.00000	656	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,894.00000	2,913	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		496.00000	509	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,748.00000	3,766	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		385.00000	396	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,638.00000	4,654	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,457.00000	5,452	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		9.00000	10	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,016.00000	4,013	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		69.00000	71	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,667.00000	2,674	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		220.00000	232	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,620.00000	1,638	19.91	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	13.10	Put		673.00000	695	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		674.00000	689	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,727.00000	2,747	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		460.00000	472	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,012.00000	4,030	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		299.00000	309	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,352.00000	5,367	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		175.00000	182	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,728.00000	6,740	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,902.00000	5,897	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	4	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,439.00000	4,435	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		41.00000	43	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,048.00000	3,052	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		151.00000	160	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,892.00000	1,906	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		495.00000	514	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		758.00000	774	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,361.00000	2,382	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		515.00000	528	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,618.00000	3,636	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		350.00000	361	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,953.00000	4,968	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		206.00000	214	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,309.00000	6,322	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,150.00000	6,145	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,677.00000	4,674	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		30.00000	31	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,271.00000	3,274	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		124.00000	132	19.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,058.00000	2,071	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		411.00000	428	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		812.00000	828	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,164.00000	2,186	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		549.00000	563	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,402.00000	3,421	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		376.00000	387	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,729.00000	4,745	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		225.00000	234	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,078.00000	6,091	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,582.00000	4,578	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		34.00000	35	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,640.00000	3,640	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		93.00000	97	20.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.50	Call		2,750.00000	2,756	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		203.00000	214	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,991.00000	2,004	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		443.00000	461	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,052.00000	1,070	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,505.00000	1,528	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		790.00000	806	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,242.00000	2,264	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		610.00000	625	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,063.00000	3,082	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,734.00000	3,733	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		86.00000	90	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,834.00000	2,840	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		186.00000	197	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,084.00000	1,103	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,437.00000	1,460	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		625.00000	640	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,978.00000	2,998	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		483.00000	496	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,836.00000	3,854	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,725.00000	4,722	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		28.00000	29	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,781.00000	3,779	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		83.00000	87	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,876.00000	2,882	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		179.00000	189	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		466.00000	478	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,968.00000	3,986	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		977.00000	995	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,679.00000	1,703	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		738.00000	754	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,441.00000	2,462	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		572.00000	585	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,274.00000	3,293	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		442.00000	454	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,145.00000	4,162	26.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		908.00000	926	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,861.00000	1,884	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		692.00000	707	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,644.00000	2,665	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		535.00000	549	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,488.00000	3,506	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		415.00000	427	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,368.00000	4,384	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,344.00000	4,341	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.75	Put		47.00000	48	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,409.00000	3,410	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		112.00000	118	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,544.00000	2,552	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		247.00000	260	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,828.00000	1,843	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		531.00000	551	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		846.00000	863	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,049.00000	2,071	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		649.00000	664	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,852.00000	2,872	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		502.00000	515	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,705.00000	3,723	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		390.00000	401	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,593.00000	4,609	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,203.00000	4,200	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		56.00000	58	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,425.00000	2,433	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		277.00000	291	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,735.00000	1,752	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		588.00000	609	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,157.00000	4,153	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		59.00000	61	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,226.00000	3,229	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		129.00000	136	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,385.00000	2,394	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		288.00000	302	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,705.00000	1,722	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		608.00000	629	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		800.00000	817	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,203.00000	2,225	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		618.00000	632	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,020.00000	3,040	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		477.00000	490	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,880.00000	3,898	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		371.00000	382	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,774.00000	4,790	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,064.00000	4,061	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		66.00000	68	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,135.00000	3,139	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		138.00000	147	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,307.00000	2,317	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		310.00000	325	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,646.00000	1,663	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		649.00000	671	19.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.55	Call		779.00000	795	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,282.00000	2,303	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		603.00000	617	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,106.00000	3,125	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		363.00000	373	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,865.00000	4,881	27.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,969.00000	3,966	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		72.00000	74	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,234.00000	2,245	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		337.00000	352	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,595.00000	1,612	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		697.00000	720	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		587.00000	601	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,190.00000	3,209	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		454.00000	466	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,057.00000	4,074	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.63170	11.65380		21.18	10,910,534.60	938	24,795.00
€ / R On 12/06/2009 Currency Future	11.65	Call		214.00000	203	21.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		210.00000	221	21.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		289.00000	276	20.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		135.00000	144	20.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		262.00000	249	20.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		158.00000	167	20.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		175.00000	165	21.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		271.00000	283	21.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		214.00000	203	21.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		210.00000	221	21.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		237.00000	225	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		183.00000	193	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		384.00000	368	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		80.00000	86	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		420.00000	402	19.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		66.00000	71	19.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		499.00000	479	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		45.00000	47	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		350.00000	335	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		96.00000	103	19.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		318.00000	304	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		114.00000	122	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		158.00000	149	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		304.00000	317	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		142.00000	134	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		339.00000	352	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		142.00000	134	22.41	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 12/06/2009 Currency Future	11.85	Put			339.00000	352	22.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			116.00000	108	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			412.00000	427	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			54.00000	49	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			650.00000	667	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			82.00000	76	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			528.00000	544	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			82.00000	76	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			528.00000	544	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			46.00000	42	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			692.00000	710	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			62.00000	57	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			608.00000	625	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			40.00000	36	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			736.00000	754	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			34.00000	31	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			780.00000	799	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			29.00000	26	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			825.00000	844	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			17.00000	15	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			963.00000	984	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			8.00000	7	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,154.00000	1,176	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			4.00000	3	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,350.00000	1,372	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			5.00000	4	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,301.00000	1,322	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,647.00000	1,669	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,697.00000	1,719	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,597.00000	1,619	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,548.00000	1,570	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2.00000	2	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,498.00000	1,520	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2.00000	2	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,498.00000	1,520	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			3.00000	3	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,399.00000	1,421	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,847.00000	1,869	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,996.00000	2,018	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,046.00000	2,068	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,747.00000	1,769	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,697.00000	1,719	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			3.00000	3	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,399.00000	1,421	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			7.00000	6	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,203.00000	1,224	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2.00000	2	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,449.00000	1,470	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			6.00000	5	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,252.00000	1,273	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,797.00000	1,819	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,996.00000	2,018	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,046.00000	2,068	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,146.00000	2,168	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,246.00000	2,268	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,946.00000	1,968	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,647.00000	1,669	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,897.00000	1,919	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,296.00000	2,318	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,346.00000	2,368	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,446.00000	2,468	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,996.00000	3,018	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,046.00000	3,068	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,696.00000	2,718	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,496.00000	2,518	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.85	Put			2,196.00000	2,218	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,946.00000	1,968	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,897.00000	1,919	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,146.00000	2,168	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,747.00000	1,769	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,446.00000	2,468	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,846.00000	2,868	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,246.00000	3,268	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,546.00000	3,568	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,646.00000	2,668	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,546.00000	2,568	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			6.00000	5	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,252.00000	1,273	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			10.00000	9	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,106.00000	1,127	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			46.00000	42	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			692.00000	710	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			40.00000	36	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			736.00000	754	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			21.00000	18	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			917.00000	937	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			24.00000	22	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			871.00000	890	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			14.00000	13	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,011.00000	1,031	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			94.00000	87	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			490.00000	505	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			72.00000	66	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			568.00000	584	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			194.00000	183	21.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			240.00000	252	21.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			128.00000	120	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			375.00000	389	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			104.00000	97	23.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			451.00000	466	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Call			21.00000	18	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			917.00000	937	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			12.00000	11	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,058.00000	1,079	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			94.00000	87	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			490.00000	505	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			72.00000	66	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			568.00000	584	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			14.00000	13	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,011.00000	1,031	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			7.00000	6	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,203.00000	1,224	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			17.00000	15	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			963.00000	984	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			34.00000	31	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			780.00000	799	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			8.00000	7	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,154.00000	1,176	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,096.00000	2,118	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,246.00000	2,268	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,596.00000	2,618	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,796.00000	2,818	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,896.00000	2,918	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,096.00000	3,118	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,196.00000	3,218	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,296.00000	3,318	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,396.00000	3,418	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,746.00000	2,768	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,946.00000	2,968	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,646.00000	2,668	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,746.00000	2,768	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.60	Put			2,946.00000	2,968	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,146.00000	3,168	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,346.00000	3,368	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,446.00000	3,468	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,646.00000	3,668	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,746.00000	3,768	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,846.00000	3,868	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,946.00000	3,968	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,146.00000	3,168	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,246.00000	3,268	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,646.00000	3,668	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,396.00000	2,418	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2.00000	2	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,449.00000	1,470	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,396.00000	2,418	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,496.00000	2,518	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,546.00000	2,568	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,404.00000	5,382	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,904.00000	3,882	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,404.00000	2,382	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			909.00000	887	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			5.00000	5	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,596.00000	3,618	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,096.00000	5,118	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,596.00000	6,618	23.61	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	5.90	Call		5,754.00000	5,732	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		4,254.00000	4,232	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,754.00000	2,732	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		1,254.00000	1,232	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		4,746.00000	4,768	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,246.00000	6,268	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,854.00000	5,832	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,354.00000	4,332	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,854.00000	2,832	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,354.00000	1,332	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,646.00000	4,668	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,146.00000	6,168	23.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		237.00000	225	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		183.00000	193	20.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		627.00000	606	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		24.00000	25	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		540.00000	520	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		37.00000	38	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		458.00000	439	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		54.00000	57	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		673.00000	651	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		19.00000	20	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		583.00000	563	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		30.00000	31	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		765.00000	744	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		11.00000	12	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		583.00000	563	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		30.00000	31	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		540.00000	520	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		37.00000	38	19.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		384.00000	368	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		80.00000	86	19.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.81480	11.84340		20.70	531,666.00	45	5,384.00

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	11.85	Call			527.00000	525	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put			534.00000	560	20.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call			589.00000	586	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put			445.00000	472	20.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call			568.00000	565	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put			475.00000	500	20.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			508.00000	506	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			565.00000	592	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call			547.00000	545	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			504.00000	530	20.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			683.00000	678	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			339.00000	363	19.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			771.00000	762	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			278.00000	297	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			657.00000	654	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			364.00000	389	19.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			610.00000	608	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			417.00000	443	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			472.00000	471	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			629.00000	656	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			490.00000	488	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			596.00000	623	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			455.00000	454	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			662.00000	690	21.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			439.00000	438	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			696.00000	724	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			343.00000	339	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			900.00000	924	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			377.00000	373	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			834.00000	858	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			395.00000	390	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			802.00000	825	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			327.00000	323	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			934.00000	958	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			311.00000	308	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			968.00000	993	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			282.00000	279	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,039.00000	1,064	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			268.00000	266	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,075.00000	1,101	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			230.00000	228	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,187.00000	1,213	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			186.00000	185	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,343.00000	1,370	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			149.00000	148	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.20	Put		1,506.00000	1,534	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		158.00000	157	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,464.00000	1,492	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		158.00000	157	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,464.00000	1,492	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		106.00000	105	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,762.00000	1,791	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		99.00000	99	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,806.00000	1,835	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		112.00000	112	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,719.00000	1,747	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		119.00000	118	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,675.00000	1,704	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		126.00000	125	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,632.00000	1,660	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		126.00000	125	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,632.00000	1,660	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		141.00000	140	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,548.00000	1,575	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		83.00000	83	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,940.00000	1,968	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		69.00000	69	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,076.00000	2,104	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		65.00000	65	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,121.00000	2,150	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		94.00000	94	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,850.00000	1,879	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		133.00000	133	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,590.00000	1,618	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		133.00000	133	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,590.00000	1,618	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		119.00000	118	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,675.00000	1,704	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		176.00000	175	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,383.00000	1,410	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		78.00000	78	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,985.00000	2,013	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		88.00000	88	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,895.00000	1,923	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		65.00000	65	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,121.00000	2,150	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		61.00000	61	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,167.00000	2,196	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		57.00000	57	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,214.00000	2,243	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.10	Call			50.00000	51	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,307.00000	2,336	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			73.00000	74	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,030.00000	2,059	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			167.00000	166	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,423.00000	1,451	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			44.00000	44	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,401.00000	2,430	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			18.00000	19	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,025.00000	3,054	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			73.00000	74	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,030.00000	2,059	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			50.00000	51	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,307.00000	2,336	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			39.00000	39	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,495.00000	2,524	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			34.00000	34	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,590.00000	2,619	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			30.00000	30	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,686.00000	2,715	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			26.00000	26	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,782.00000	2,811	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			94.00000	94	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,850.00000	1,879	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			39.00000	39	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,495.00000	2,524	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			34.00000	34	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,590.00000	2,619	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			255.00000	252	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,112.00000	1,138	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			230.00000	228	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,187.00000	1,213	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			207.00000	205	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,264.00000	1,291	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			99.00000	99	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,806.00000	1,835	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			54.00000	54	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,260.00000	2,289	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			47.00000	47	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,354.00000	2,383	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			41.00000	42	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,448.00000	2,477	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			167.00000	166	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,423.00000	1,451	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			207.00000	205	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put		1,264.00000	1,291	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		218.00000	216	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,225.00000	1,252	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		196.00000	195	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,303.00000	1,330	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		69.00000	69	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,076.00000	2,104	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		176.00000	175	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,383.00000	1,410	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		88.00000	88	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,895.00000	1,923	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		242.00000	240	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,149.00000	1,175	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		282.00000	279	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,039.00000	1,064	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		360.00000	356	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		866.00000	891	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		296.00000	293	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,003.00000	1,028	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		424.00000	423	21.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		731.00000	758	21.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		360.00000	356	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		866.00000	891	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		218.00000	216	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,225.00000	1,252	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		439.00000	438	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		696.00000	724	21.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		409.00000	409	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		766.00000	794	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		424.00000	423	21.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		731.00000	758	21.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		268.00000	266	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,075.00000	1,101	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,443.00000	5,415	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,943.00000	3,915	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,449.00000	2,421	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		5.00000	7	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,089.00000	1,074	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		145.00000	159	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		8.00000	8	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,565.00000	3,594	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,057.00000	5,086	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,557.00000	6,585	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,743.00000	5,715	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,243.00000	4,215	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,746.00000	2,718	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			2.00000	3	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,331.00000	1,312	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			88.00000	98	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			13.00000	13	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,269.00000	3,298	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,758.00000	4,786	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,257.00000	6,285	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,893.00000	5,865	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,393.00000	4,365	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,895.00000	2,866	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			1.00000	2	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,460.00000	1,439	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			66.00000	75	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			16.00000	16	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,122.00000	3,151	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			2.00000	2	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,608.00000	4,637	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put			6,107.00000	6,135	22.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call			633.00000	630	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put			390.00000	415	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call			837.00000	826	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put			243.00000	261	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call			709.00000	704	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put			316.00000	339	19.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call			940.00000	928	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put			197.00000	213	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call			870.00000	859	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put			227.00000	244	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call			803.00000	793	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put			260.00000	279	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			740.00000	731	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put			296.00000	316	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call			740.00000	731	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.40	Put		296.00000	316	19.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		508.00000	506	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		565.00000	592	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		633.00000	630	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		390.00000	415	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.97740	12.01170		20.89	0.00	0	2,145.00
€ / R On 14/12/2009 Currency Future	12.00	Call		736.00000	731	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		725.00000	754	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		799.00000	792	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		637.00000	665	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		777.00000	771	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		666.00000	694	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		718.00000	713	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		756.00000	786	21.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		699.00000	695	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		788.00000	818	21.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		757.00000	751	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		695.00000	724	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		866.00000	858	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		555.00000	581	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		890.00000	882	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		528.00000	554	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		940.00000	930	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		478.00000	503	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		821.00000	814	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		609.00000	636	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		682.00000	678	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		820.00000	850	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		665.00000	661	21.39	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		853.00000	883	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		648.00000	644	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		886.00000	917	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		558.00000	555	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,096.00000	1,128	22.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		586.00000	583	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,024.00000	1,056	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		601.00000	598	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		989.00000	1,020	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		531.00000	529	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,169.00000	1,202	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		518.00000	516	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,207.00000	1,239	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		214.00000	215	26.49	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,802.00000	2,837	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		506.00000	504	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.75	Put			1,244.00000	1,277	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			494.00000	492	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,282.00000	1,315	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			450.00000	449	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,438.00000	1,471	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			409.00000	408	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,597.00000	1,631	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			372.00000	372	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,761.00000	1,794	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			390.00000	389	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,678.00000	1,712	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			381.00000	381	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,719.00000	1,753	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			381.00000	381	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,719.00000	1,753	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			333.00000	332	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,971.00000	2,005	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			325.00000	325	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,014.00000	2,048	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			340.00000	340	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,928.00000	1,962	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			348.00000	347	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,886.00000	1,920	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			356.00000	355	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,844.00000	1,878	24.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			348.00000	347	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,886.00000	1,920	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			364.00000	363	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,802.00000	1,836	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			305.00000	305	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,143.00000	2,177	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			399.00000	399	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,638.00000	1,671	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			191.00000	191	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,029.00000	3,064	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			318.00000	318	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,056.00000	2,091	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			292.00000	292	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,230.00000	2,264	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			279.00000	279	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,317.00000	2,351	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			266.00000	266	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,404.00000	2,438	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			253.00000	253	25.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,491.00000	2,526	25.97	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Call			390.00000	389	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,678.00000	1,712	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			372.00000	372	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,761.00000	1,794	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			311.00000	311	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,100.00000	2,134	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			298.00000	298	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,186.00000	2,221	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			286.00000	286	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,274.00000	2,308	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			439.00000	438	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,477.00000	1,511	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			419.00000	418	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,557.00000	1,590	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			333.00000	332	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,971.00000	2,005	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			419.00000	418	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,557.00000	1,590	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			305.00000	305	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,143.00000	2,177	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			429.00000	428	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,517.00000	1,550	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			311.00000	311	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,100.00000	2,134	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			298.00000	298	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,186.00000	2,221	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			272.00000	272	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,360.00000	2,395	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			279.00000	279	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,317.00000	2,351	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			460.00000	459	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,399.00000	1,432	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			471.00000	470	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,360.00000	1,393	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			429.00000	428	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,517.00000	1,550	23.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			340.00000	340	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,928.00000	1,962	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			471.00000	470	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,360.00000	1,393	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			483.00000	481	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,321.00000	1,354	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			439.00000	438	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,477.00000	1,511	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			572.00000	569	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
€ / R On 14/12/2009 Currency Future	12.50	Put		1,060.00000	1,092	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		544.00000	542	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,132.00000	1,165	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		616.00000	613	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		954.00000	985	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		531.00000	529	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,169.00000	1,202	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		632.00000	628	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		920.00000	951	21.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		601.00000	598	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		989.00000	1,020	21.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		544.00000	542	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,132.00000	1,165	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,516.00000	1,493	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		154.00000	165	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,164.00000	1,150	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		302.00000	322	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		209.00000	210	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,847.00000	2,882	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,674.00000	1,648	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		113.00000	121	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,295.00000	1,277	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		233.00000	250	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		992.00000	981	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		430.00000	454	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		200.00000	200	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		2,938.00000	2,973	26.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,499.00000	2,467	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		37.00000	39	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,227.00000	1,212	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		266.00000	284	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		136.00000	136	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,674.00000	3,709	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		56.00000	56	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,094.00000	5,129	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		20.00000	21	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,559.00000	6,593	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,792.00000	2,760	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		31.00000	32	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,439.00000	1,418	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		178.00000	191	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		157.00000	158	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,396.00000	3,430	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		68.00000	69	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,806.00000	4,841	28.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Call			25.00000	25	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,263.00000	6,298	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			665.00000	661	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			853.00000	883	21.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,940.00000	2,907	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			28.00000	29	21.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,554.00000	1,531	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			143.00000	153	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			169.00000	170	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,258.00000	3,293	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			75.00000	75	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,663.00000	4,698	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			28.00000	28	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,116.00000	6,151	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			843.00000	836	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			582.00000	608	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,218.00000	4,184	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			6.00000	7	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,233.00000	3,200	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			21.00000	23	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,255.00000	2,224	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			44.00000	46	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,402.00000	1,382	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			191.00000	205	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			195.00000	196	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			2,983.00000	3,018	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			120.00000	121	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,909.00000	3,944	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,317.00000	4,283	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			5.00000	6	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,331.00000	3,298	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			19.00000	21	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,353.00000	2,321	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			41.00000	43	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,477.00000	1,455	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			165.00000	178	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			204.00000	205	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,893.00000	2,927	26.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			126.00000	127	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,815.00000	3,850	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,366.00000	4,332	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			5.00000	5	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,380.00000	3,347	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			18.00000	20	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,401.00000	2,369	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.65	Put			40.00000	42	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			129.00000	130	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,768.00000	3,803	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			4,119.00000	4,086	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			8.00000	9	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			3,135.00000	3,103	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			24.00000	25	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,158.00000	2,127	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			47.00000	49	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,330.00000	1,312	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			218.00000	234	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			186.00000	187	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,075.00000	3,109	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			115.00000	115	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,003.00000	4,038	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			4,021.00000	3,988	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			9.00000	10	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			3,038.00000	3,005	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			26.00000	28	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			2,062.00000	2,030	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			50.00000	53	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,260.00000	1,244	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			248.00000	266	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			178.00000	179	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,166.00000	3,201	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			109.00000	110	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,098.00000	4,133	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,922.00000	3,889	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			10.00000	11	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,972.00000	1,942	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			61.00000	65	17.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			1,195.00000	1,180	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			284.00000	303	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			103.00000	103	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,191.00000	4,226	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,972.00000	3,938	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			10.00000	11	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,989.00000	2,956	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			27.00000	28	21.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			2,017.00000	1,986	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			55.00000	58	17.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			174.00000	174	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,212.00000	3,247	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			106.00000	107	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,144.00000	4,179	28.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.85	Call		4,169.00000	4,135	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		7.00000	8	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		3,184.00000	3,151	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		23.00000	24	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,207.00000	2,175	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		45.00000	48	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,366.00000	1,346	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		204.00000	219	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		117.00000	118	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		3,956.00000	3,991	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.14280	12.18290		20.82	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.20	Call		898.00000	881	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		915.00000	938	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		955.00000	937	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		822.00000	844	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		936.00000	918	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		853.00000	875	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		880.00000	863	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		947.00000	970	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,955.00000	3,916	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		22.00000	23	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,974.00000	2,936	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		41.00000	43	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		2,061.00000	2,026	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		128.00000	133	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,339.00000	1,314	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		406.00000	421	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		597.00000	586	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,664.00000	1,693	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		423.00000	415	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,490.00000	2,522	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		297.00000	291	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,364.00000	3,398	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		209.00000	204	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,276.00000	4,311	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		4,005.00000	3,965	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		22.00000	22	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		3,021.00000	2,983	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		38.00000	40	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		2,102.00000	2,067	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		119.00000	124	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,367.00000	1,342	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		385.00000	399	18.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		608.00000	596	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,625.00000	1,654	23.03	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 15/03/2010 Currency Future	14.20	Call			431.00000	422	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,448.00000	2,479	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			302.00000	296	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,319.00000	3,353	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			214.00000	208	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,231.00000	4,266	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			4,101.00000	4,063	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			19.00000	20	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			3,119.00000	3,080	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			36.00000	37	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			2,190.00000	2,153	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			108.00000	110	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,432.00000	1,403	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			349.00000	360	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			631.00000	619	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,548.00000	1,576	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			445.00000	437	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,362.00000	2,394	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			313.00000	307	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,230.00000	3,264	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			221.00000	217	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,138.00000	4,174	27.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			4,150.00000	4,111	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			17.00000	18	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			3,168.00000	3,129	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			35.00000	36	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,235.00000	2,197	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			102.00000	105	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,465.00000	1,436	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			332.00000	343	18.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			643.00000	631	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,510.00000	1,538	22.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			452.00000	444	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,319.00000	2,351	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			318.00000	312	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,185.00000	3,219	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			225.00000	221	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,092.00000	4,128	27.52	0.00	0	0.00
AL13 On 06/08/2009 Index Future			246.91200		246.88700		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			294.09500		294.51000		0.00	0.00	0	549.00
ALBI On 05/11/2009 Index Future			299.52600		299.94800		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 06/08/2009 Index Future			125.79500		125.79400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.13000		128.12800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			295.91750		296.28400		0.00	0.00	0	164.00
GOVI On 05/11/2009 jGovi			301.34700		301.71900		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			7.51500		7.66400		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.70900		8.72500		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.37500		8.37200		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.74000		8.76700		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.82700		8.82900		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90600		8.90600		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.86900		8.87200		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.72500		6.92700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.48300		6.73000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.35500		7.51700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.43700		8.46900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70900		8.70900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.23200		9.23200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.49700		8.50500		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.94900		7.98500		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.43300		8.46400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.98200		8.01700		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.69900		7.73100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.13700		8.15400		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			7.86500		7.87700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			283.84000		284.52500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			289.10800		289.80400		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.08100		6.08800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,772.00000	3,779	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,021.00000	4,028	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	2	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			1,257.00000	1,257	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			36.00000	36	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.17000		8.17000		8.50	0.00	0	9,818.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,058.00000	6,051	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			331.00000	324	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.20600		8.20600		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,358.00000	1,350	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,143.00000	5,136	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.25300		8.25400		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,286.00000	2,282	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,861.00000	4,852	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.75300		8.72200		18.18	0.00	0	12,597.00
R186 On 06/08/2009 Bond Future	9.00	Call			5,304.00000	5,089	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,601.00000	2,692	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			404.00000	365	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,510.00000	13,778	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.77800		8.74600		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			5,677.00000	5,497	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,638.00000	5,770	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,992.00000	1,901	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,399.00000	12,620	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,974.00000	6,774	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,526.00000	4,638	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,425.00000	1,354	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,661.00000	14,902	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.80700		8.77500		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,722.00000	4,583	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,980.00000	10,150	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.28400		8.27300		8.61	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			4,445.00000	4,398	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			336.00000	336	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.30800		8.29700		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			990.00000	971	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,363.00000	4,390	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.34100		8.32900		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,377.00000	1,357	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,739.00000	4,766	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.64300		8.63300		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,312.00000	4,257	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			899.00000	901	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.67700		8.66700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			902.00000	884	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,631.00000	7,668	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.72000		8.71000		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			2,647.00000	2,618	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,443.00000	5,468	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.64300		8.64400		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			4,639.00000	4,630	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			997.00000	982	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.67300		8.67300		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			981.00000	974	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,421.00000	8,414	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.70800		8.70900		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,916.00000	2,911	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,991.00000	5,980	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.28600		8.27500		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,695.00000	3,656	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			279.00000	279	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			114.00000	108	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,813.00000	4,846	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.31000		8.30000		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			810.00000	796	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,589.00000	3,609	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.34700		8.33500		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,114.00000	1,098	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,866.00000	3,888	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.78700		8.75700		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,259.00000	4,113	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,227.00000	1,269	15.46	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			8.81700		8.78600		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			903.00000	859	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,344.00000	9,492	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.85400		8.82100		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,896.00000	2,808	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,458.00000	6,572	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.93500		8.89800		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,778.00000	3,609	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,562.00000	1,630	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.99800		8.95900		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,029.00000	970	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,124.00000	9,310	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.09200		9.05100		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			3,043.00000	2,933	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,540.00000	6,683	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.32200		8.23000		22.19	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			2,293.00000	1,950	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,377.00000	4,843	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			5,869.00000	5,275	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,467.00000	1,682	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.33200		8.23800		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,576.00000	1,374	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,155.00000	11,777	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,743.00000	12,034	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,020.00000	1,135	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,088.00000	936	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,384.00000	14,056	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.34400		8.24900		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			3,194.00000	2,898	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,265.00000	10,799	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,778.00000	14,079	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,506.00000	1,636	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.09500		292.46300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			297.51600		297.89000		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.49190		6.49870		20.11	6,491,900.00	1,000	10,413.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			115.00000	108	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			116.00000	117	20.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			96.00000	90	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			148.00000	148	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			96.00000	90	20.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.55	Put		148.00000	148	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		138.00000	131	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		90.00000	89	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		198.00000	190	18.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		49.00000	49	18.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		166.00000	158	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		67.00000	66	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		277.00000	270	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		28.00000	28	19.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		321.00000	314	20.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		23.00000	22	20.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		369.00000	362	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		20.00000	20	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		166.00000	158	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		67.00000	66	19.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		138.00000	131	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		90.00000	89	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		68.00000	63	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		219.00000	221	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		68.00000	63	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		219.00000	221	22.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		80.00000	75	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		182.00000	183	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		57.00000	53	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		258.00000	261	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		48.00000	43	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		299.00000	302	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		40.00000	36	24.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		341.00000	344	24.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		40.00000	36	24.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		341.00000	344	24.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		26.00000	23	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		428.00000	431	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		32.00000	29	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		384.00000	387	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		57.00000	53	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		258.00000	261	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		20.00000	17	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		472.00000	475	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		20.00000	17	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		472.00000	475	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		26.00000	23	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		428.00000	431	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		32.00000	29	24.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		384.00000	387	24.53	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	7.05	Call		12.00000	10	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		563.00000	568	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		16.00000	13	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		517.00000	521	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		9.00000	7	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		610.00000	615	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		6.00000	5	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		658.00000	663	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		12.00000	10	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		563.00000	568	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		6.00000	5	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		658.00000	663	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,301.00000	1,308	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,401.00000	1,408	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,102.00000	1,108	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		1.00000	1	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		903.00000	909	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		3.00000	3	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		755.00000	761	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		5.00000	4	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		706.00000	712	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		234.00000	226	18.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		36.00000	34	18.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		5.00000	4	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		706.00000	712	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		2.00000	2	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		804.00000	810	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		1.00000	1	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		903.00000	909	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		1.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		1,002.00000	1,008	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		2.00000	1	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		853.00000	859	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		1.00000	1	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		952.00000	959	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		508.00000	501	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		9.00000	9	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		417.00000	410	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		18.00000	18	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		321.00000	314	20.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		23.00000	22	20.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		234.00000	226	18.76	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		36.00000	34	18.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		462.00000	455	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		13.00000	13	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		369.00000	362	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		20.00000	20	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,052.00000	1,058	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,151.00000	1,158	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		2.00000	2	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		804.00000	810	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,201.00000	1,208	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,201.00000	1,208	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,301.00000	1,308	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,401.00000	1,408	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,501.00000	1,508	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,601.00000	1,608	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,701.00000	1,708	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,801.00000	1,808	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,701.00000	1,708	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,052.00000	1,058	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,849.00000	5,842	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,349.00000	4,342	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,849.00000	2,842	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,349.00000	1,342	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,651.00000	1,658	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,151.00000	3,158	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,651.00000	4,658	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,151.00000	6,158	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,999.00000	5,992	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,499.00000	4,492	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,999.00000	2,992	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,499.00000	1,492	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,001.00000	3,008	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,501.00000	4,508	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,001.00000	6,008	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,099.00000	6,092	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,599.00000	4,592	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,099.00000	3,092	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,599.00000	1,592	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,901.00000	2,908	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,401.00000	4,408	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,901.00000	5,908	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		750.00000	743	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	1	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		651.00000	645	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		3.00000	3	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		555.00000	548	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		6.00000	6	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		462.00000	455	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		13.00000	13	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		700.00000	694	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		2.00000	2	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		603.00000	596	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		4.00000	4	23.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.55480	6.56470		19.95	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		296.00000	290	19.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		281.00000	285	19.96	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		277.00000	271	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		312.00000	316	20.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		259.00000	253	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		344.00000	348	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		317.00000	310	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		252.00000	256	19.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		363.00000	356	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		199.00000	202	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		339.00000	332	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		224.00000	227	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		389.00000	382	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		175.00000	177	18.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		449.00000	441	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		135.00000	137	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		483.00000	474	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		118.00000	120	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		227.00000	222	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		412.00000	417	21.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		242.00000	237	20.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		377.00000	382	20.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		242.00000	237	20.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		377.00000	382	20.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		213.00000	208	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		448.00000	453	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		213.00000	208	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		448.00000	453	21.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		188.00000	184	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		523.00000	529	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		162.00000	159	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		598.00000	604	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		188.00000	184	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		523.00000	529	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		200.00000	195	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		485.00000	491	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		259.00000	253	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		344.00000	348	20.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		177.00000	173	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		562.00000	568	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		149.00000	145	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		634.00000	640	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		177.00000	173	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		562.00000	568	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		149.00000	145	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		634.00000	640	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		124.00000	121	22.50	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		710.00000	716	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		136.00000	133	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		671.00000	678	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		136.00000	133	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		671.00000	678	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		113.00000	110	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		749.00000	756	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		94.00000	91	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		829.00000	837	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		339.00000	332	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		224.00000	227	19.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		296.00000	290	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		281.00000	285	19.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		124.00000	121	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		710.00000	716	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		103.00000	101	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		789.00000	796	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		94.00000	91	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		829.00000	837	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		77.00000	75	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		913.00000	920	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		113.00000	110	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		749.00000	756	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		77.00000	75	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		913.00000	920	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		63.00000	61	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		999.00000	1,007	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		85.00000	83	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		871.00000	878	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		70.00000	68	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		955.00000	963	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		57.00000	55	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,042.00000	1,051	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		419.00000	411	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		154.00000	156	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		363.00000	356	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		199.00000	202	19.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		483.00000	474	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		118.00000	120	18.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,815.00000	5,805	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,315.00000	4,305	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,815.00000	2,805	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.45	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			1,318.00000	1,308	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			3.00000	3	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			12.00000	11	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,697.00000	1,707	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,185.00000	3,195	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,685.00000	4,695	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,185.00000	6,195	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			6,015.00000	6,005	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,515.00000	4,505	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			3,015.00000	3,005	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,516.00000	1,506	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			19.00000	18	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,504.00000	1,514	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			2,986.00000	2,996	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,485.00000	4,495	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			5,985.00000	5,995	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			6,065.00000	6,055	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,565.00000	4,555	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			3,065.00000	3,055	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,565.00000	1,556	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			21.00000	21	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,457.00000	1,466	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			2,936.00000	2,946	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,435.00000	4,445	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put			5,935.00000	5,945	22.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call			592.00000	583	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put			78.00000	79	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call			518.00000	509	18.45	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		103.00000	104	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		799.00000	790	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		35.00000	35	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		713.00000	704	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		49.00000	49	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		632.00000	623	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		67.00000	68	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		554.00000	546	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		90.00000	91	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		756.00000	747	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		41.00000	42	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		672.00000	663	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		57.00000	58	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.61020	6.62320		20.08	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		405.00000	398	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		382.00000	388	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		386.00000	380	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		413.00000	419	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		386.00000	380	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		413.00000	419	20.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		368.00000	362	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		445.00000	452	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		425.00000	418	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		352.00000	358	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		468.00000	460	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		294.00000	300	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		446.00000	439	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		323.00000	328	19.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		490.00000	482	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		267.00000	272	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		542.00000	533	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		219.00000	223	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		542.00000	533	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		219.00000	223	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		571.00000	562	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		198.00000	202	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		425.00000	418	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		352.00000	358	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		307.00000	301	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		583.00000	591	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		352.00000	345	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		478.00000	485	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		368.00000	362	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		445.00000	452	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		336.00000	330	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		512.00000	519	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		336.00000	330	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		512.00000	519	21.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		321.00000	315	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		547.00000	555	21.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		307.00000	301	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		583.00000	591	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		281.00000	276	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		658.00000	665	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		249.00000	244	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		725.00000	734	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		220.00000	215	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		796.00000	805	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		193.00000	189	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		870.00000	879	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		490.00000	482	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		267.00000	272	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		516.00000	507	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		243.00000	247	18.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		293.00000	288	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		620.00000	628	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		264.00000	259	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		691.00000	699	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		234.00000	229	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		761.00000	769	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		468.00000	460	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		294.00000	300	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		293.00000	288	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		620.00000	628	21.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		234.00000	229	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		761.00000	769	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		206.00000	202	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		833.00000	842	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		264.00000	259	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		691.00000	699	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,773.00000	5,760	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,273.00000	4,260	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,773.00000	2,760	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,294.00000	1,282	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		21.00000	21	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		43.00000	42	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,770.00000	1,782	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	3	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,230.00000	3,243	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,727.00000	4,740	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,227.00000	6,240	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,023.00000	6,010	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,523.00000	4,510	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,023.00000	3,010	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,532.00000	1,519	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			9.00000	9	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			63.00000	61	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,540.00000	1,551	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			5.00000	5	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,982.00000	2,995	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,477.00000	4,490	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,977.00000	5,990	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,073.00000	6,060	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,573.00000	4,560	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,073.00000	3,060	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,580.00000	1,567	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			7.00000	7	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			68.00000	66	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,495.00000	1,506	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			6.00000	6	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,933.00000	2,945	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,427.00000	4,440	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,927.00000	5,940	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			670.00000	659	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			146.00000	149	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			601.00000	592	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			178.00000	182	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			818.00000	807	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			95.00000	97	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			742.00000	731	18.38	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 14/12/2009 Currency Future	6.00	Put		119.00000	121	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		635.00000	625	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		162.00000	165	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		601.00000	592	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		178.00000	182	18.38	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>166,328,143.80</b>	<b>19,814</b>	<b>839,275.00</b>
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<b>Grand Total:</b>							<b>166,328,143.80</b>	<b>19,814</b>	<b>839,275.00</b>
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