



Daily MTM Report

Daily summary for 27/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.37100	14.67500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.51000	6.46000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.21000	8.16000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.80000	8.74000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.33000	8.27500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.69500	8.63000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.70000	8.63000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.32500	8.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.86500	8.76500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.99700	8.90600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.39500	8.32000			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.18220	8.31400		23.77	160,452,942.00	19,610	375,558.00
\$ / R On 12/06/2009 Currency Future	8.30	Call		180.00000	117	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put		166.00000	234	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		159.00000	101	24.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		195.00000	269	24.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		122.00000	76	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		258.00000	344	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call		107.00000	65	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put		293.00000	383	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		72.00000	42	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		408.00000	510	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		72.00000	42	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		408.00000	510	27.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		94.00000	56	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		330.00000	424	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		140.00000	88	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		226.00000	305	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		47.00000	27	28.43	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		533.00000	645	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		94.00000	56	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		330.00000	424	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		82.00000	49	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		368.00000	467	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		54.00000	31	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		490.00000	599	28.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		36.00000	20	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		622.00000	738	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		24.00000	13	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		760.00000	881	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		18.00000	10	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		854.00000	978	31.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		16.00000	9	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		902.00000	1,026	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		14.00000	8	31.92	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		950.00000	1,075	31.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		12.00000	7	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		998.00000	1,124	32.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.00	Call			27.00000	15	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			713.00000	833	29.98	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			16.00000	9	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			902.00000	1,026	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2.00000	1	39.36	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,888.00000	2,019	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			7.00000	4	34.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,243.00000	1,371	34.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			5.00000	3	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,341.00000	1,471	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			3.00000	2	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,589.00000	1,719	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			4.00000	2	35.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,440.00000	1,570	35.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			1.00000	1	40.94	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,087.00000	2,218	40.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			7.00000	4	34.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,243.00000	1,371	34.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			6.00000	3	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,292.00000	1,421	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			5.00000	3	35.03	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,341.00000	1,471	35.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			3.00000	2	36.60	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,539.00000	1,670	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			6.00000	3	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,292.00000	1,421	34.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			4.00000	2	36.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,490.00000	1,620	36.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2.00000	1	38.58	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,788.00000	1,919	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2.00000	1	38.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,838.00000	1,969	38.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	0	44.22	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,487.00000	2,618	44.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			2.00000	1	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,788.00000	1,919	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			2.00000	1	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,888.00000	2,019	39.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1.00000	1	41.73	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,187.00000	2,318	41.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			1.00000	1	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,037.00000	2,168	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1.00000	0	42.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,237.00000	2,368	42.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	53.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.00	Put		3,686.00000	3,818	53.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call		0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put		4,486.00000	4,618	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1.00000	0	43.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		2,387.00000	2,518	43.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	0	42.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,337.00000	2,468	42.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	0	42.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,287.00000	2,418	42.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		1.00000	1	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,987.00000	2,119	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		2.00000	1	38.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,738.00000	1,869	38.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		1.00000	1	41.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		2,137.00000	2,268	41.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		1.00000	1	39.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,937.00000	2,069	39.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		3.00000	1	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,639.00000	1,769	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		2.00000	1	37.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,688.00000	1,819	37.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		1.00000	1	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,987.00000	2,119	40.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		1.00000	1	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		2,037.00000	2,168	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		1.00000	1	40.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,087.00000	2,218	40.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	0	42.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,337.00000	2,468	42.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		5.00000	2	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,391.00000	1,520	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		2.00000	1	38.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,738.00000	1,869	38.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	0	42.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,287.00000	2,418	42.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1.00000	0	42.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,237.00000	2,368	42.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		0.00000	0	45.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,586.00000	2,718	45.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		0.00000	0	46.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,736.00000	2,868	46.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		0.00000	0	47.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,836.00000	2,968	47.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1.00000	0	44.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,537.00000	2,668	44.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	0	44.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,487.00000	2,618	44.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	0	45.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,636.00000	2,768	45.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	49.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,036.00000	3,168	49.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	51.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,336.00000	3,468	51.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	52.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,386.00000	3,518	52.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	52.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,536.00000	3,668	52.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	47.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,886.00000	3,018	47.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1.00000	0	44.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,537.00000	2,668	44.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			7.00000	4	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,193.00000	1,322	33.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			3.00000	2	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,589.00000	1,719	37.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			4.00000	2	36.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,490.00000	1,620	36.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			10.00000	5	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,096.00000	1,223	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			31.00000	17	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			667.00000	785	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			31.00000	17	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			667.00000	785	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			62.00000	36	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			448.00000	554	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			122.00000	76	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			258.00000	344	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			41.00000	23	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			577.00000	691	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			209.00000	134	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			145.00000	202	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			180.00000	117	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			166.00000	234	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			36.00000	20	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			622.00000	738	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			21.00000	11	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			807.00000	929	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			345.00000	243	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			81.00000	111	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			273.00000	181	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.15	Put			109.00000	149	24.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			240.00000	154	23.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			126.00000	172	23.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			140.00000	88	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			226.00000	305	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			82.00000	49	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			368.00000	467	26.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			62.00000	36	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			448.00000	554	27.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			47.00000	27	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			533.00000	645	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			21.00000	11	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			807.00000	929	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			12.00000	7	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			998.00000	1,124	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			5.00000	2	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,391.00000	1,520	35.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			10.00000	5	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,096.00000	1,223	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			2.00000	1	38.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,838.00000	1,969	38.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1.00000	0	43.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,437.00000	2,568	43.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	47.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,836.00000	2,968	47.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	48.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,936.00000	3,068	48.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	46.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,686.00000	2,818	46.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	46.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,786.00000	2,918	46.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			0.00000	0	45.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,586.00000	2,718	45.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	46.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,786.00000	2,918	46.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	48.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,986.00000	3,118	48.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,086.00000	3,218	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	50.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,186.00000	3,318	50.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	51.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,286.00000	3,418	51.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	50.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,136.00000	3,268	50.12	0.00	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	51.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,236.00000	3,368	51.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	52.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,436.00000	3,568	52.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	53.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,636.00000	3,768	53.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	53.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,736.00000	3,868	53.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	54.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,836.00000	3,968	54.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	54.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,936.00000	4,068	54.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	52.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,486.00000	3,618	52.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	53.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,586.00000	3,718	53.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	53.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,786.00000	3,918	53.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	51.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,236.00000	3,368	51.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	53.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,736.00000	3,868	53.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	48.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,986.00000	3,118	48.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,086.00000	3,218	49.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	46.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,736.00000	2,868	46.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	49.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,036.00000	3,168	49.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			3.00000	1	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,639.00000	1,769	37.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			3.00000	2	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,539.00000	1,670	36.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			11.00000	6	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,047.00000	1,174	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			8.00000	5	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,144.00000	1,272	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			8.00000	5	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,144.00000	1,272	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			11.00000	6	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,047.00000	1,174	32.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,014.00000	4,882	57.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	57.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,514.00000	3,382	44.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	44.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,014.00000	1,882	40.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	40.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			550.00000	430	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			36.00000	48	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	54.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,986.00000	4,118	54.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,486.00000	5,618	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,986.00000	7,118	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,264.00000	5,132	57.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	57.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,764.00000	3,632	50.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	50.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,264.00000	2,132	41.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	41.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			778.00000	651	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			14.00000	19	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,236.00000	5,368	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,736.00000	6,868	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,564.00000	3,432	45.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	45.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,564.00000	2,432	39.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	39.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,565.00000	1,433	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	35.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			594.00000	473	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			30.00000	40	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,436.00000	4,568	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,714.00000	3,582	48.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	48.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,714.00000	2,582	38.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	38.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,715.00000	1,583	37.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	37.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			731.00000	605	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			17.00000	23	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	55.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,286.00000	4,418	55.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,764.00000	2,632	38.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	38.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,765.00000	1,633	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	0	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	55.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,236.00000	4,368	55.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	53.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,586.00000	3,718	53.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,586.00000	4,718	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,864.00000	3,732	52.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	52.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,864.00000	2,732	37.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	37.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,864.00000	1,733	39.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	39.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			874.00000	745	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			10.00000	13	29.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,636.00000	4,768	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,736.00000	4,868	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,664.00000	3,532	47.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	47.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,664.00000	2,532	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	38.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,665.00000	1,533	36.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	1	36.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			685.00000	560	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			21.00000	28	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,836.00000	4,968	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,786.00000	4,918	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,814.00000	3,682	51.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	51.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,814.00000	2,682	38.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	38.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,815.00000	1,683	38.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			1.00000	0	38.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			826.00000	698	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			12.00000	16	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,686.00000	4,818	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,964.00000	3,832	54.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	54.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,964.00000	2,832	37.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	37.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		1,964.00000	1,832	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		971.00000	841	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		7.00000	9	29.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		4,536.00000	4,668	56.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Call		4,014.00000	3,882	55.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.30	Put		0.00000	0	55.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Call		3,014.00000	2,882	36.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.30	Put		0.00000	0	36.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Call		1,020.00000	889	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.30	Put		6.00000	7	30.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		0.00000	0	52.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		3,486.00000	3,618	52.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.31660	8.45200		22.76	6,353,882.40	764	15,851.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		435.00000	367	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		433.00000	500	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		380.00000	319	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		528.00000	602	24.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		416.00000	350	23.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		464.00000	533	23.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		363.00000	304	24.33	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		561.00000	638	24.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		951.00000	831	21.09	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		99.00000	115	21.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		333.00000	278	24.78	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		631.00000	711	24.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		318.00000	266	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		666.00000	749	25.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		348.00000	291	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		596.00000	674	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		397.00000	334	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		495.00000	567	23.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		292.00000	243	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		740.00000	826	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		257.00000	213	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		855.00000	947	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		227.00000	188	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		975.00000	1,071	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		209.00000	173	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,057.00000	1,156	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		193.00000	159	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,141.00000	1,242	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		201.00000	166	27.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,099.00000	1,199	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		158.00000	128	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,356.00000	1,462	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		90.00000	72	31.23	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,038.00000	2,155	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		140.00000	114	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,488.00000	1,597	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		116.00000	93	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,714.00000	1,827	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		135.00000	109	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,533.00000	1,643	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		151.00000	123	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,399.00000	1,507	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		146.00000	118	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,444.00000	1,552	28.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		129.00000	105	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,577.00000	1,688	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		129.00000	105	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,577.00000	1,688	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		100.00000	81	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,898.00000	2,014	30.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		96.00000	78	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,944.00000	2,061	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		93.00000	75	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,991.00000	2,108	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		93.00000	75	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,991.00000	2,108	31.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		84.00000	66	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,132.00000	2,250	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		72.00000	57	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,320.00000	2,441	32.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		61.00000	48	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,559.00000	2,681	32.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		12.00000	7	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,560.00000	4,691	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		65.00000	51	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,463.00000	2,585	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		67.00000	53	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,415.00000	2,536	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		70.00000	55	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,368.00000	2,488	32.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		87.00000	69	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,085.00000	2,202	31.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		103.00000	84	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,851.00000	1,967	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.60	Call			78.00000	62	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,226.00000	2,345	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			75.00000	59	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,273.00000	2,393	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			111.00000	90	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,759.00000	1,873	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			125.00000	101	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,623.00000	1,734	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			107.00000	87	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,805.00000	1,920	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			81.00000	64	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,179.00000	2,297	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			78.00000	62	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,226.00000	2,345	31.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			65.00000	51	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,463.00000	2,585	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			81.00000	64	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,179.00000	2,297	31.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			96.00000	78	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,944.00000	2,061	30.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			103.00000	84	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,851.00000	1,967	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			120.00000	97	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,668.00000	1,780	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			48.00000	38	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,896.00000	3,021	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			164.00000	134	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,312.00000	1,417	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			151.00000	123	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,399.00000	1,507	28.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			140.00000	114	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,488.00000	1,597	29.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			90.00000	72	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,038.00000	2,155	31.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			171.00000	139	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,269.00000	1,373	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			158.00000	128	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,356.00000	1,462	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			178.00000	145	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,226.00000	1,329	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			111.00000	90	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,759.00000	1,873	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			63.00000	49	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,511.00000	2,633	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			59.00000	46	33.03	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 14/09/2009 Currency Future	11.00	Put		2,607.00000	2,729	33.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		107.00000	87	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,805.00000	1,920	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		57.00000	44	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,655.00000	2,778	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		53.00000	41	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,751.00000	2,875	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		67.00000	53	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,415.00000	2,536	32.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		57.00000	44	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,655.00000	2,778	33.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		50.00000	39	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,848.00000	2,972	33.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		63.00000	49	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,511.00000	2,633	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		55.00000	43	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,703.00000	2,826	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		116.00000	93	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,714.00000	1,827	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		55.00000	43	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,703.00000	2,826	33.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		52.00000	40	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,800.00000	2,924	33.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		75.00000	59	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,273.00000	2,393	31.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		53.00000	41	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,751.00000	2,875	33.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		47.00000	36	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,945.00000	3,069	34.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		236.00000	196	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		934.00000	1,029	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		186.00000	152	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,184.00000	1,285	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		171.00000	139	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,269.00000	1,373	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		246.00000	204	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		894.00000	988	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		193.00000	159	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,141.00000	1,242	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		218.00000	180	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,016.00000	1,114	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		186.00000	152	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,184.00000	1,285	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		135.00000	109	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,533.00000	1,643	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.95	Call			125.00000	101	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,623.00000	1,734	29.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			227.00000	188	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			975.00000	1,071	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			164.00000	134	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,312.00000	1,417	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			257.00000	213	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			855.00000	947	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			268.00000	223	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			816.00000	906	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			246.00000	204	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			894.00000	988	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,052.00000	4,917	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,552.00000	3,417	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,061.00000	1,927	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			9.00000	10	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			728.00000	625	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			176.00000	208	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			22.00000	14	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,970.00000	4,098	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			5.00000	3	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,453.00000	5,586	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	0	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,949.00000	7,084	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,252.00000	5,117	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,752.00000	3,617	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,257.00000	2,123	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	7	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			873.00000	757	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			121.00000	141	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			26.00000	17	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,774.00000	3,901	35.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			6.00000	3	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,254.00000	5,387	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,749.00000	6,884	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,302.00000	5,167	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,802.00000	3,667	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,306.00000	2,172	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	6	25.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			912.00000	794	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			110.00000	127	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			26.00000	18	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,724.00000	3,852	35.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			6.00000	4	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,204.00000	5,337	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,699.00000	6,834	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			305.00000	254	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			703.00000	787	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			280.00000	232	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			778.00000	866	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			201.00000	166	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,099.00000	1,199	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,570.00000	1,439	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			18.00000	22	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,116.00000	990	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			64.00000	74	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			456.00000	384	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			404.00000	468	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			1,766.00000	1,632	22.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			14.00000	15	22.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,291.00000	1,163	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			39.00000	46	21.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			551.00000	467	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			299.00000	350	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			1,816.00000	1,681	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			14.00000	14	22.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,336.00000	1,208	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put			34.00000	41	21.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call			577.00000	490	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put			275.00000	324	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call			1,865.00000	1,730	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put			13.00000	13	23.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call			1,382.00000	1,253	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put			30.00000	36	21.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call			605.00000	515	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put			253.00000	298	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call			39.00000	29	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put			3,187.00000	3,312	34.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call			19.00000	12	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put			4,167.00000	4,295	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			348.00000	291	24.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			596.00000	674	24.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.70	Call			37.00000	27	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put			3,285.00000	3,410	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call			17.00000	10	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put			4,265.00000	4,394	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call			1,717.00000	1,583	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put			15.00000	16	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call			1,246.00000	1,118	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put			44.00000	52	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call			835.00000	722	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			133.00000	155	21.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			526.00000	444	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			324.00000	377	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			35.00000	25	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,333.00000	3,459	34.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			16.00000	10	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,314.00000	4,443	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,668.00000	1,534	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			16.00000	17	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,202.00000	1,074	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			50.00000	58	21.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			799.00000	687	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			147.00000	170	21.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			502.00000	422	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			350.00000	406	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			34.00000	24	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,382.00000	3,508	34.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			15.00000	9	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,363.00000	4,493	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			38.00000	28	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,236.00000	3,361	34.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			18.00000	11	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,216.00000	4,344	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,963.00000	1,828	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			11.00000	12	24.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,474.00000	1,345	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			22.00000	29	21.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			1,032.00000	909	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			80.00000	93	21.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			663.00000	568	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			211.00000	251	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			42.00000	32	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,090.00000	3,215	34.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			21.00000	13	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,069.00000	4,196	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			2,013.00000	1,877	24.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	6.45	Put		11.00000	11	24.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call		1,521.00000	1,392	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put		19.00000	25	21.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call		1,074.00000	949	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put		72.00000	83	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call		693.00000	596	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put		191.00000	229	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		435.00000	367	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		433.00000	500	23.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call		44.00000	33	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put		3,042.00000	3,166	34.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call		22.00000	14	35.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put		4,020.00000	4,147	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.43500	8.57360		23.04	2,176,230.00	258	3,146.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		603.00000	531	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		579.00000	646	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		582.00000	514	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		609.00000	679	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		582.00000	514	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		609.00000	679	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		529.00000	466	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		706.00000	781	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		564.00000	497	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		640.00000	712	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,290.00000	1,167	20.63	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		117.00000	132	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		482.00000	423	24.54	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		808.00000	888	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		467.00000	410	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		843.00000	925	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		482.00000	423	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		808.00000	888	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		497.00000	437	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		773.00000	852	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		546.00000	481	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		673.00000	746	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		337.00000	295	26.55	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,263.00000	1,360	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		513.00000	451	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		739.00000	816	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		453.00000	398	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		879.00000	963	24.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		413.00000	363	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		990.00000	1,078	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		378.00000	331	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 14/12/2009 Currency Future	9.30	Put		1,105.00000	1,196	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		357.00000	312	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,183.00000	1,277	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		347.00000	304	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,223.00000	1,319	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		378.00000	331	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,105.00000	1,196	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		328.00000	287	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,304.00000	1,402	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		401.00000	352	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,028.00000	1,117	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		347.00000	304	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,223.00000	1,319	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		286.00000	250	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,512.00000	1,615	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		271.00000	237	27.89	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,598.00000	1,702	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		238.00000	206	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,815.00000	1,921	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		258.00000	225	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,684.00000	1,790	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		278.00000	244	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,555.00000	1,659	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		278.00000	244	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,555.00000	1,659	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		251.00000	218	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,728.00000	1,833	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		85.00000	71	33.54	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,812.00000	3,936	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		214.00000	185	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,990.00000	2,100	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		203.00000	176	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,079.00000	2,191	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		198.00000	171	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,124.00000	2,236	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		188.00000	162	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,214.00000	2,327	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		170.00000	147	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,396.00000	2,512	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		151.00000	130	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,627.00000	2,745	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		155.00000	133	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,581.00000	2,698	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		162.00000	140	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,488.00000	2,605	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.30	Call			220.00000	190	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,946.00000	2,055	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			208.00000	180	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,035.00000	2,145	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			183.00000	158	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,260.00000	2,373	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			174.00000	151	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,351.00000	2,466	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			170.00000	147	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,396.00000	2,512	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			232.00000	201	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,858.00000	1,966	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			245.00000	212	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,771.00000	1,877	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			193.00000	167	29.64	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,169.00000	2,282	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			179.00000	154	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,305.00000	2,419	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			245.00000	212	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,771.00000	1,877	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			62.00000	51	34.59	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,488.00000	4,616	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			144.00000	123	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,720.00000	2,838	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			147.00000	127	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,674.00000	2,792	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			134.00000	115	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,860.00000	2,980	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			140.00000	120	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,767.00000	2,885	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			85.00000	71	33.54	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,812.00000	3,936	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			117.00000	100	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,143.00000	3,265	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			122.00000	104	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,048.00000	3,169	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			98.00000	83	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,524.00000	3,648	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			81.00000	68	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,908.00000	4,033	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			67.00000	56	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,294.00000	4,421	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			56.00000	46	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,683.00000	4,811	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			102.00000	87	32.90	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 14/12/2009 Currency Future	11.90	Put		3,429.00000	3,552	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		71.00000	58	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,197.00000	4,323	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		59.00000	48	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,585.00000	4,713	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		624.00000	549	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		550.00000	614	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		426.00000	374	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		952.00000	1,039	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		302.00000	264	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,428.00000	1,529	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		94.00000	79	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,620.00000	3,744	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		54.00000	44	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,780.00000	4,909	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		668.00000	588	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		494.00000	553	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		319.00000	279	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,345.00000	1,444	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		232.00000	201	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,858.00000	1,966	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		128.00000	109	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,954.00000	3,074	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		74.00000	61	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,100.00000	4,226	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		513.00000	451	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		739.00000	816	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		107.00000	91	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,333.00000	3,456	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		48.00000	39	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,074.00000	5,204	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		77.00000	64	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,004.00000	4,129	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		59.00000	48	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,585.00000	4,713	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		46.00000	37	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,172.00000	5,302	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		546.00000	481	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		673.00000	746	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		111.00000	95	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,238.00000	3,360	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		64.00000	53	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,391.00000	4,518	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		50.00000	40	35.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,976.00000	5,105	35.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Call		89.00000	75	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,716.00000	3,840	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		67.00000	56	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,294.00000	4,421	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		52.00000	42	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,878.00000	5,007	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		367.00000	322	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,144.00000	1,237	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		264.00000	231	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,641.00000	1,746	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		109.00000	93	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,285.00000	3,408	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		83.00000	69	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,860.00000	3,984	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		63.00000	52	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,439.00000	4,567	34.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		49.00000	39	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,025.00000	5,154	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		765.00000	677	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		391.00000	442	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		107.00000	91	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,333.00000	3,456	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		818.00000	726	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		345.00000	391	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		846.00000	752	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		322.00000	367	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		389.00000	341	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,066.00000	1,156	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		151.00000	130	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,627.00000	2,745	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		114.00000	97	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,190.00000	3,312	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		87.00000	73	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,764.00000	3,888	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		66.00000	54	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,342.00000	4,469	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		935.00000	835	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		261.00000	300	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		426.00000	374	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		952.00000	1,039	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		94.00000	79	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,620.00000	3,744	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		904.00000	806	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		281.00000	321	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		603.00000	531	23.37	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	8.55	Put		579.00000	646	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		294.00000	257	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,470.00000	1,572	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		158.00000	137	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,535.00000	2,652	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		119.00000	102	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,096.00000	3,217	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		92.00000	77	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		3,668.00000	3,792	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		55.00000	45	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		4,732.00000	4,860	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,064.00000	956	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		190.00000	221	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		715.00000	631	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		441.00000	496	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		134.00000	115	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,860.00000	2,980	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,098.00000	989	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		175.00000	204	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		740.00000	654	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		416.00000	469	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		497.00000	437	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		773.00000	852	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		137.00000	118	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,814.00000	2,933	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		104.00000	89	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,381.00000	3,504	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,134.00000	1,022	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		160.00000	187	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		875.00000	779	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		301.00000	344	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		401.00000	352	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,028.00000	1,117	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		691.00000	609	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		467.00000	524	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		131.00000	112	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,907.00000	3,027	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		100.00000	85	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,476.00000	3,600	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		76.00000	63	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,052.00000	4,178	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		45.00000	36	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,221.00000	5,351	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		102.00000	87	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,429.00000	3,552	32.90	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 14/12/2009 Currency Future	13.90	Call			42.00000	34	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,369.00000	5,499	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			44.00000	35	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,270.00000	5,400	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			104.00000	89	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,381.00000	3,504	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			79.00000	66	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,956.00000	4,081	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			47.00000	38	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,123.00000	5,253	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			41.00000	33	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,467.00000	5,598	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			791.00000	701	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			368.00000	416	22.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			715.00000	631	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			441.00000	496	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			765.00000	677	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			391.00000	442	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,064.00000	956	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			190.00000	221	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			846.00000	752	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			322.00000	367	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			645.00000	568	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			522.00000	583	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			114.00000	97	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,190.00000	3,312	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			66.00000	54	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,342.00000	4,469	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			40.00000	32	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,516.00000	5,647	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			966.00000	864	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			242.00000	279	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			51.00000	41	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,927.00000	5,056	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,030.00000	925	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			207.00000	240	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			53.00000	43	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,829.00000	4,958	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,414.00000	1,287	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			90.00000	102	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			564.00000	497	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			640.00000	712	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			193.00000	167	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,169.00000	2,282	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			72.00000	60	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,149.00000	4,275	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call		60.00000	49	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put		4,537.00000	4,664	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		1,456.00000	1,328	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		83.00000	93	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		1,172.00000	1,057	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		148.00000	172	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		467.00000	410	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		843.00000	925	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call		166.00000	143	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,442.00000	2,558	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		119.00000	102	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,096.00000	3,217	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		53.00000	43	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,829.00000	4,958	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,372.00000	1,246	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		99.00000	111	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,720.00000	1,587	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		46.00000	52	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,064.00000	956	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		190.00000	221	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,766.00000	1,632	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		42.00000	47	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		238.00000	206	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,815.00000	1,921	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,675.00000	1,542	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		51.00000	57	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,030.00000	925	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		207.00000	240	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		691.00000	609	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		467.00000	524	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		226.00000	195	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,902.00000	2,010	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		83.00000	69	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,860.00000	3,984	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,675.00000	1,542	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		51.00000	57	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,811.00000	1,677	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		38.00000	42	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,024.00000	4,885	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,527.00000	3,389	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		4.00000	4	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,046.00000	1,908	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		23.00000	23	20.63	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 14/12/2009 Currency Future	15.55	Call		21.00000	16	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,997.00000	7,131	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,274.00000	5,135	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,776.00000	3,638	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		3.00000	3	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,291.00000	2,151	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		17.00000	16	21.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		998.00000	894	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		224.00000	259	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		24.00000	18	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,751.00000	6,883	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,331.00000	1,206	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		107.00000	121	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		904.00000	806	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		281.00000	321	21.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		72.00000	60	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,149.00000	4,275	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,577.00000	3,439	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		4.00000	4	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,586.00000	2,447	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		12.00000	12	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,630.00000	1,498	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		57.00000	63	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,783.00000	2,644	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		10.00000	9	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		33.00000	26	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,059.00000	6,191	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		27.00000	20	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,603.00000	6,735	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,826.00000	3,688	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		2.00000	3	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,833.00000	2,694	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		9.00000	9	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,857.00000	1,722	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		34.00000	37	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		25.00000	19	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,702.00000	6,834	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,726.00000	3,588	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		3.00000	3	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,734.00000	2,595	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		10.00000	10	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		24.00000	18	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,800.00000	6,933	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,677.00000	3,538	29.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.90	Put		3.00000	3	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,685.00000	2,545	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		11.00000	10	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		23.00000	17	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,849.00000	6,982	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,926.00000	3,787	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		2.00000	2	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,932.00000	2,793	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		8.00000	8	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,951.00000	1,815	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		27.00000	30	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,976.00000	3,837	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		2.00000	2	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,981.00000	2,843	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		8.00000	8	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,998.00000	1,861	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		24.00000	26	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		28.00000	21	37.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		6,554.00000	6,686	37.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.55290	8.69450		23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		718.00000	651	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		724.00000	798	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		700.00000	634	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		755.00000	831	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		648.00000	586	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		854.00000	933	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		601.00000	543	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		957.00000	1,040	24.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		632.00000	572	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		887.00000	969	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		665.00000	602	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		820.00000	899	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		572.00000	517	24.73	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,028.00000	1,114	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		532.00000	480	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,137.00000	1,227	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		507.00000	458	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,212.00000	1,305	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		473.00000	427	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,328.00000	1,424	25.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		495.00000	447	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,251.00000	1,344	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		451.00000	407	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,407.00000	1,504	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		451.00000	407	26.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,407.00000	1,504	26.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		248.00000	221	29.32	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,603.00000	2,718	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		207.00000	183	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,012.00000	3,130	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		462.00000	417	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,367.00000	1,464	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		404.00000	365	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,609.00000	1,712	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		379.00000	342	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,734.00000	1,839	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		340.00000	305	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,946.00000	2,052	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		371.00000	334	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,777.00000	1,881	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		395.00000	357	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,651.00000	1,754	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		395.00000	357	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,651.00000	1,754	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		363.00000	326	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,819.00000	1,923	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		153.00000	135	31.58	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,759.00000	3,882	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		413.00000	373	26.66	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,568.00000	1,670	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		363.00000	326	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,819.00000	1,923	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		312.00000	279	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,117.00000	2,226	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		305.00000	272	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,160.00000	2,270	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		318.00000	285	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,074.00000	2,182	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		298.00000	267	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,204.00000	2,314	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		280.00000	250	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,335.00000	2,447	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		253.00000	225	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,558.00000	2,672	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		229.00000	203	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,784.00000	2,900	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		233.00000	207	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,739.00000	2,854	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		243.00000	216	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,648.00000	2,763	29.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			238.00000	212	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,694.00000	2,809	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			269.00000	240	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,424.00000	2,537	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			274.00000	245	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,380.00000	2,492	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			258.00000	230	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,513.00000	2,627	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			248.00000	221	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,603.00000	2,718	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			263.00000	235	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,469.00000	2,582	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			286.00000	255	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,291.00000	2,402	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			298.00000	267	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,204.00000	2,314	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			274.00000	245	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,380.00000	2,492	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			224.00000	199	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,830.00000	2,946	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			212.00000	188	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,957.00000	3,075	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			219.00000	195	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,875.00000	2,992	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			219.00000	195	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,875.00000	2,992	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			215.00000	191	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,921.00000	3,038	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			195.00000	173	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,150.00000	3,270	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			211.00000	187	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,966.00000	3,084	30.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			188.00000	166	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,243.00000	3,363	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			203.00000	180	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,058.00000	3,177	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			199.00000	176	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,104.00000	3,223	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			432.00000	389	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,487.00000	1,587	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			379.00000	342	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,734.00000	1,839	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			348.00000	312	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,904.00000	2,009	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			333.00000	298	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,988.00000	2,095	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		140.00000	123	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,995.00000	4,120	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		484.00000	437	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,289.00000	1,384	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		199.00000	176	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,104.00000	3,223	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		86.00000	72	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,092.00000	5,219	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		519.00000	469	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,175.00000	1,266	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		269.00000	240	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,424.00000	2,537	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		93.00000	79	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,949.00000	5,076	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		545.00000	492	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,100.00000	1,189	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		98.00000	83	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,854.00000	4,980	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		558.00000	504	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,064.00000	1,151	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		243.00000	216	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,648.00000	2,763	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		101.00000	85	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,806.00000	4,932	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		586.00000	530	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		992.00000	1,077	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		106.00000	90	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,712.00000	4,837	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		181.00000	160	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,336.00000	3,457	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		75.00000	63	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,331.00000	5,460	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		441.00000	398	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,447.00000	1,545	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		191.00000	169	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,197.00000	3,316	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		184.00000	163	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,289.00000	3,410	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		77.00000	65	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,283.00000	5,412	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		181.00000	160	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,336.00000	3,457	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		174.00000	154	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,429.00000	3,551	30.98	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 15/03/2010 Currency Future	12.05	Call			168.00000	148	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,523.00000	3,645	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			68.00000	56	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,523.00000	5,653	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			422.00000	381	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,528.00000	1,628	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			224.00000	199	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,830.00000	2,946	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			184.00000	163	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,289.00000	3,410	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			177.00000	157	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,383.00000	3,504	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			73.00000	61	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,379.00000	5,508	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			82.00000	68	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,187.00000	5,316	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			532.00000	480	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,137.00000	1,227	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			96.00000	81	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,901.00000	5,028	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			682.00000	617	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			788.00000	865	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			112.00000	95	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,618.00000	4,742	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			632.00000	572	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			887.00000	969	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			292.00000	261	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,248.00000	2,358	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			238.00000	212	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,694.00000	2,809	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			104.00000	88	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,759.00000	4,885	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			263.00000	235	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,469.00000	2,582	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			215.00000	191	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,921.00000	3,038	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			91.00000	76	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,996.00000	5,124	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			305.00000	272	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,160.00000	2,270	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			292.00000	261	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,248.00000	2,358	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			109.00000	93	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,665.00000	4,790	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			616.00000	557	24.32	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 15/03/2010 Currency Future	9.00	Put			922.00000	1,004	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			88.00000	74	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,044.00000	5,171	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			114.00000	98	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,570.00000	4,695	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			758.00000	686	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			663.00000	733	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			326.00000	291	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,031.00000	2,138	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			120.00000	105	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,425.00000	4,552	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			778.00000	704	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			634.00000	701	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			333.00000	298	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,988.00000	2,095	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			122.00000	107	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,377.00000	4,504	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			821.00000	744	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			576.00000	641	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			126.00000	111	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,281.00000	4,408	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			799.00000	724	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			605.00000	671	22.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			356.00000	319	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,862.00000	1,966	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			340.00000	305	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,946.00000	2,052	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			124.00000	109	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,329.00000	4,456	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			992.00000	902	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			397.00000	449	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			387.00000	349	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,693.00000	1,796	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			142.00000	125	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,948.00000	4,072	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			965.00000	877	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			421.00000	475	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,047.00000	953	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			352.00000	400	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			422.00000	381	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,528.00000	1,628	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			148.00000	130	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,853.00000	3,977	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,075.00000	980	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			331.00000	377	21.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.35	Call			150.00000	132	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,806.00000	3,929	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			890.00000	808	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			496.00000	555	22.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			371.00000	334	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,777.00000	1,881	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			356.00000	319	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,862.00000	1,966	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			133.00000	117	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,138.00000	4,264	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,019.00000	927	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			374.00000	424	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			413.00000	373	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,568.00000	1,670	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			145.00000	127	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,900.00000	4,025	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,105.00000	1,008	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			310.00000	355	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			441.00000	398	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,447.00000	1,545	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,266.00000	1,156	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			221.00000	253	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			495.00000	447	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,251.00000	1,344	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			150.00000	132	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,806.00000	3,929	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,303.00000	1,188	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			208.00000	235	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,340.00000	1,221	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			196.00000	218	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			519.00000	469	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,175.00000	1,266	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			156.00000	137	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,711.00000	3,834	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,378.00000	1,258	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			184.00000	205	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,045.00000	4,903	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,554.00000	3,413	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			10.00000	10	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,097.00000	1,959	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			53.00000	56	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			135.00000	119	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,090.00000	4,216	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			30.00000	24	32.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,985.00000	7,121	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		5,295.00000	5,153	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,802.00000	3,661	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		8.00000	8	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		2,334.00000	2,192	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		39.00000	40	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		34.00000	28	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		6,740.00000	6,875	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		1,535.00000	1,410	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		141.00000	157	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		586.00000	530	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		992.00000	1,077	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		558.00000	504	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,064.00000	1,151	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		462.00000	417	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,367.00000	1,464	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		171.00000	151	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		3,476.00000	3,598	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		3,604.00000	3,462	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		9.00000	9	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		2,622.00000	2,481	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		27.00000	28	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,700.00000	1,570	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		106.00000	118	20.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		165.00000	145	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		3,570.00000	3,693	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		116.00000	101	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		4,521.00000	4,648	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,753.00000	3,611	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		8.00000	8	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,767.00000	2,627	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		23.00000	24	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,829.00000	1,696	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		84.00000	93	20.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,816.00000	2,675	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		21.00000	22	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,872.00000	1,739	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		78.00000	86	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,852.00000	3,710	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		7.00000	7	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,864.00000	2,724	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		20.00000	21	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,916.00000	1,782	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		72.00000	79	20.69	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 15/03/2010 Currency Future	7.85	Call		1,135.00000	1,036	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		290.00000	333	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,653.00000	3,512	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		9.00000	9	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,670.00000	2,530	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		26.00000	27	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,743.00000	1,612	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		98.00000	109	20.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,951.00000	3,809	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		7.00000	6	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,962.00000	2,822	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		17.00000	19	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		2,005.00000	1,870	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		61.00000	67	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		1,197.00000	1,095	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		253.00000	292	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		4,001.00000	3,859	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		6.00000	6	29.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		3,011.00000	2,871	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		16.00000	18	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		2,050.00000	1,914	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		56.00000	61	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		1,230.00000	1,125	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		235.00000	272	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		159.00000	140	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		3,664.00000	3,787	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.66940	8.81740		22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		0.00000	765	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		0.00000	896	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		827.00000	748	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		859.00000	929	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		774.00000	700	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		957.00000	1,030	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		809.00000	732	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		891.00000	962	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		757.00000	685	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		990.00000	1,065	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		710.00000	641	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,093.00000	1,172	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		726.00000	655	24.09	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,058.00000	1,136	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		741.00000	670	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,024.00000	1,100	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		791.00000	716	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		924.00000	996	23.63	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	9.40	Call		653.00000	589	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,236.00000	1,320	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		627.00000	565	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,309.00000	1,396	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		590.00000	531	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,423.00000	1,512	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		614.00000	553	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,347.00000	1,434	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		567.00000	510	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,500.00000	1,591	25.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		602.00000	542	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,385.00000	1,473	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		259.00000	228	29.36	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,342.00000	3,459	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		578.00000	521	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,461.00000	1,551	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		515.00000	463	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,698.00000	1,794	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		487.00000	438	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,819.00000	1,918	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		444.00000	396	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,026.00000	2,127	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		478.00000	429	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,861.00000	1,960	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		505.00000	454	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,738.00000	1,835	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		238.00000	209	29.73	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,571.00000	3,690	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		653.00000	589	24.67	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,236.00000	1,320	24.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,212.00000	1,108	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		395.00000	438	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		556.00000	501	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,539.00000	1,631	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		535.00000	481	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,618.00000	1,712	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		496.00000	446	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,779.00000	1,877	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		461.00000	412	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,944.00000	2,043	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		219.00000	192	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,802.00000	3,923	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,185.00000	1,082	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		417.00000	463	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		545.00000	491	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,578.00000	1,671	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		525.00000	472	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,657.00000	1,753	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		469.00000	421	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,902.00000	2,001	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		452.00000	404	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,985.00000	2,085	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		216.00000	189	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,848.00000	3,969	30.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,106.00000	1,008	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		489.00000	539	21.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		535.00000	481	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,618.00000	1,712	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		461.00000	412	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,944.00000	2,043	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		427.00000	381	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,110.00000	2,212	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		205.00000	179	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,988.00000	4,110	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,033.00000	940	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		566.00000	621	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		505.00000	454	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,738.00000	1,835	26.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		452.00000	404	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,985.00000	2,085	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		435.00000	389	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,068.00000	2,169	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		419.00000	374	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,152.00000	2,255	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		404.00000	360	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,236.00000	2,341	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		196.00000	171	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,128.00000	4,251	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,132.00000	1,032	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		464.00000	513	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		545.00000	491	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,578.00000	1,671	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		209.00000	182	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,941.00000	4,063	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,364.00000	1,247	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		296.00000	328	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		640.00000	577	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,272.00000	1,357	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		525.00000	472	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,657.00000	1,753	25.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,399.00000	1,277	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			282.00000	308	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			556.00000	501	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,539.00000	1,631	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			235.00000	206	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,617.00000	3,736	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,435.00000	1,308	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			267.00000	288	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			667.00000	602	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,199.00000	1,282	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			640.00000	577	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,272.00000	1,357	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			231.00000	202	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,663.00000	3,783	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,471.00000	1,343	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			254.00000	274	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			681.00000	614	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,164.00000	1,245	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,068.00000	4,920	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,582.00000	3,435	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			15.00000	15	24.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,157.00000	2,015	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			90.00000	96	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,081.00000	985	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			514.00000	566	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			327.00000	289	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,759.00000	2,870	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			107.00000	89	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,539.00000	5,670	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			53.00000	43	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,986.00000	7,124	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,318.00000	5,170	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,830.00000	3,682	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			12.00000	12	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,382.00000	2,238	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			65.00000	69	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			356.00000	317	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,538.00000	2,647	27.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			212.00000	186	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,895.00000	4,016	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			120.00000	100	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,302.00000	5,431	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			60.00000	49	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,742.00000	6,879	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,660.00000	1,527	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		192.00000	207	20.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		695.00000	628	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,128.00000	1,208	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		614.00000	553	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,347.00000	1,434	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		264.00000	232	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,296.00000	3,413	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,632.00000	3,484	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		14.00000	15	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,660.00000	2,516	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		42.00000	46	21.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,779.00000	1,643	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		161.00000	174	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		332.00000	295	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,715.00000	2,825	28.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		170.00000	147	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,553.00000	4,677	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,849.00000	2,705	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		31.00000	35	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,943.00000	1,804	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		125.00000	135	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		251.00000	220	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,433.00000	3,551	29.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		181.00000	158	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,363.00000	4,488	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		315.00000	278	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,848.00000	2,959	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		223.00000	195	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,756.00000	3,876	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		161.00000	137	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,694.00000	4,817	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,879.00000	3,731	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		12.00000	12	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,896.00000	2,752	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	33	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,985.00000	1,846	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		117.00000	126	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,240.00000	1,134	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		373.00000	415	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		304.00000	268	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,937.00000	3,049	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		154.00000	130	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,787.00000	4,911	31.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,731.00000	3,583	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			13.00000	14	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,754.00000	2,610	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			36.00000	40	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,860.00000	1,723	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			142.00000	153	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			1,158.00000	1,057	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			440.00000	487	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			411.00000	367	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,194.00000	2,298	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			288.00000	254	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,071.00000	3,184	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			144.00000	121	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			4,927.00000	5,052	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,681.00000	3,534	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			14.00000	14	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,707.00000	2,563	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			39.00000	43	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,819.00000	1,683	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			152.00000	163	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			283.00000	249	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,116.00000	3,230	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			202.00000	176	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,035.00000	4,157	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			141.00000	119	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			4,973.00000	5,099	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			396.00000	353	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,279.00000	2,384	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			278.00000	245	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,161.00000	3,275	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			199.00000	174	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,081.00000	4,204	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			138.00000	116	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,020.00000	5,146	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			299.00000	263	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			2,981.00000	3,094	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			151.00000	127	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,833.00000	4,958	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,929.00000	3,781	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			11.00000	11	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,944.00000	2,800	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			27.00000	30	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			2,027.00000	1,887	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			110.00000	118	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,269.00000	1,162	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 14/06/2010 Currency Future	7.90	Put		352.00000	392	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		444.00000	396	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,026.00000	2,127	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		310.00000	273	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		2,892.00000	3,004	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		158.00000	134	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		4,740.00000	4,864	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,978.00000	3,830	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		11.00000	11	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,992.00000	2,848	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		25.00000	28	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		2,070.00000	1,930	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		103.00000	110	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		1,299.00000	1,189	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		331.00000	370	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		0.00000	3,880	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		0.00000	11	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		0.00000	2,896	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		0.00000	26	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		0.00000	1,972	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		0.00000	103	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		0.00000	1,218	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		0.00000	349	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		0.00000	284	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		0.00000	2,914	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		0.00000	199	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		0.00000	3,829	29.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		0.00000	140	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		0.00000	4,771	31.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.10400	13.25650		21.51	184,700,880.00	14,095	36,122.00
£ / R On 12/06/2009 Currency Future	13.25	Call		251.00000	181	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		245.00000	327	22.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		274.00000	198	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		217.00000	294	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		230.00000	165	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		274.00000	361	22.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		325.00000	237	21.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		168.00000	233	21.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		298.00000	217	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		191.00000	263	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		416.00000	312	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		110.00000	158	20.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		525.00000	404	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		69.00000	100	20.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.75	Call			565.00000	444	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			59.00000	90	20.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			606.00000	486	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			50.00000	82	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call			735.00000	604	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			29.00000	50	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			648.00000	524	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			42.00000	70	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			487.00000	371	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			80.00000	117	20.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			194.00000	137	23.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			337.00000	433	23.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			211.00000	150	23.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			305.00000	396	23.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			178.00000	124	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			371.00000	470	23.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			75.00000	47	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			718.00000	843	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			136.00000	92	24.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			480.00000	588	24.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			124.00000	83	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			517.00000	629	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			112.00000	75	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			555.00000	671	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			83.00000	53	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			676.00000	799	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			53.00000	31	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			846.00000	977	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			68.00000	41	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			761.00000	887	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			75.00000	47	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			718.00000	843	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			60.00000	35	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			803.00000	931	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			41.00000	23	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			934.00000	1,069	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			36.00000	20	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			979.00000	1,116	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			31.00000	17	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,024.00000	1,163	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			27.00000	14	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,070.00000	1,210	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			46.00000	27	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			890.00000	1,023	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			9.00000	4	25.12	0.00	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	14.65	Put			1,403.00000	1,550	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4.00000	2	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,648.00000	1,798	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,144.00000	2,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,845.00000	1,997	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			3.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,746.00000	1,897	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			2.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,796.00000	1,947	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			4.00000	2	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,648.00000	1,798	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			20.00000	10	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,164.00000	1,306	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			13.00000	6	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,306.00000	1,452	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			8.00000	4	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,451.00000	1,600	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			6.00000	3	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,549.00000	1,699	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			5.00000	2	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,598.00000	1,748	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			3.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,697.00000	1,847	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			9.00000	4	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,403.00000	1,550	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			7.00000	3	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,500.00000	1,649	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			11.00000	5	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,354.00000	1,501	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			11.00000	5	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,354.00000	1,501	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			15.00000	8	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,258.00000	1,404	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			23.00000	12	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,117.00000	1,258	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			17.00000	9	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,211.00000	1,355	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,094.00000	2,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,895.00000	2,047	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,094.00000	2,246	25.12	0.00	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	15.05	Call			2.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,796.00000	1,947	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,194.00000	2,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,995.00000	2,146	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			41.00000	23	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			934.00000	1,069	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			5.00000	2	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,598.00000	1,748	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,945.00000	2,097	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,294.00000	2,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,644.00000	2,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,894.00000	3,046	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,594.00000	2,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,394.00000	2,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,444.00000	2,596	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,344.00000	2,496	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,494.00000	2,646	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,344.00000	2,496	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,094.00000	3,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,744.00000	2,896	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,844.00000	2,996	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,244.00000	3,396	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,944.00000	3,096	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,144.00000	3,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,344.00000	3,496	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	25.12	0.00	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	16.70	Put			3,444.00000	3,596	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,494.00000	3,646	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,194.00000	3,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,994.00000	3,146	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,544.00000	3,696	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,894.00000	4,046	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,794.00000	3,946	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,244.00000	4,396	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,544.00000	4,696	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,144.00000	5,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,744.00000	5,896	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,894.00000	6,046	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,544.00000	5,696	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,094.00000	5,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,994.00000	5,146	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,494.00000	5,646	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,994.00000	4,146	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,044.00000	3,196	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,544.00000	2,696	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			2.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,845.00000	1,997	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,044.00000	2,196	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,144.00000	2,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,244.00000	2,396	25.12	0.00	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	14.80	Call			6.00000	3	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,549.00000	1,699	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,044.00000	2,196	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2.00000	1	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,895.00000	2,047	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,294.00000	2,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,544.00000	2,696	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,644.00000	2,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,394.00000	2,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,944.00000	3,096	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,644.00000	2,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,844.00000	2,996	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,694.00000	2,846	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,794.00000	2,946	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,144.00000	3,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,744.00000	2,896	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,044.00000	3,196	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,344.00000	3,496	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,544.00000	3,696	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,444.00000	3,596	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,644.00000	3,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,744.00000	3,896	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,644.00000	3,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,844.00000	3,996	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	25.12	0.00	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	16.55	Put			3,294.00000	3,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,394.00000	3,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,594.00000	3,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,694.00000	3,846	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,894.00000	3,046	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,094.00000	3,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,594.00000	3,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,094.00000	4,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,194.00000	4,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,294.00000	4,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,394.00000	4,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,194.00000	5,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,294.00000	5,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,394.00000	5,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,594.00000	5,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,694.00000	5,846	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,794.00000	5,946	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,594.00000	4,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,694.00000	4,846	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,794.00000	4,946	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,894.00000	5,046	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,694.00000	4,846	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,894.00000	5,046	25.12	0.00	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	18.45	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,194.00000	5,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,394.00000	5,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,244.00000	5,396	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,344.00000	5,496	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,444.00000	5,596	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,644.00000	5,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,844.00000	5,996	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,944.00000	6,096	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,594.00000	5,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,794.00000	5,946	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,994.00000	6,146	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,094.00000	6,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,194.00000	6,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,294.00000	6,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,644.00000	5,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,044.00000	6,196	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,144.00000	6,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,144.00000	4,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,344.00000	4,496	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,444.00000	4,596	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,644.00000	4,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,744.00000	4,896	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	25.12	0.00	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	18.10	Put			4,844.00000	4,996	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,944.00000	5,096	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,844.00000	3,996	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,944.00000	4,096	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,044.00000	4,196	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,144.00000	4,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,644.00000	4,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,394.00000	3,546	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,894.00000	4,046	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,794.00000	3,946	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,094.00000	4,246	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,294.00000	4,446	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,194.00000	3,346	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,594.00000	2,746	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			13.00000	6	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,306.00000	1,452	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			101.00000	67	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			595.00000	713	24.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			53.00000	31	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			846.00000	977	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			92.00000	61	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			635.00000	757	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			20.00000	10	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,164.00000	1,306	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			163.00000	112	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			407.00000	508	23.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			92.00000	61	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			635.00000	757	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			83.00000	53	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			676.00000	799	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			23.00000	12	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,117.00000	1,258	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.30	Call			27.00000	14	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,070.00000	1,210	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			150.00000	102	24.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			443.00000	548	24.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			124.00000	83	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			517.00000	629	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			150.00000	102	24.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			443.00000	548	24.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			194.00000	137	23.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			337.00000	433	23.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,357.00000	5,204	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,857.00000	3,704	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,357.00000	2,204	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			872.00000	733	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			16.00000	29	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,144.00000	5,296	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,644.00000	6,796	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,807.00000	5,654	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,307.00000	4,154	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,807.00000	2,654	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,308.00000	1,158	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			2.00000	4	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,057.00000	5,904	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,557.00000	4,404	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,057.00000	2,904	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,557.00000	1,405	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			0.00000	1	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			451.00000	341	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			94.00000	137	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			384.00000	285	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			127.00000	181	20.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			826.00000	689	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			19.00000	35	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			353.00000	260	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.05	Put		147.00000	206	21.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		967.00000	824	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		10.00000	20	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		872.00000	733	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		16.00000	29	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		780.00000	646	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		24.00000	42	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		691.00000	563	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		35.00000	59	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		451.00000	341	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		94.00000	137	20.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		1,014.00000	870	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		8.00000	16	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		919.00000	778	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		13.00000	24	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		691.00000	563	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		35.00000	59	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		325.00000	237	21.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		168.00000	233	21.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		648.00000	524	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		42.00000	70	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		298.00000	217	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		191.00000	263	21.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		136.00000	92	24.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		480.00000	588	24.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.31510	13.47140		21.09	8,654,815.00	650	4,232.00
£ / R On 14/09/2009 Currency Future	13.45	Call		636.00000	564	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		615.00000	698	21.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		597.00000	528	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		675.00000	763	21.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		700.00000	622	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		529.00000	607	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		657.00000	582	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		586.00000	667	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		746.00000	664	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		474.00000	548	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		770.00000	685	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		449.00000	520	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		855.00000	756	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		383.00000	441	20.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		885.00000	781	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		364.00000	416	20.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		916.00000	808	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		345.00000	393	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		1,014.00000	900	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.75	Put			292.00000	335	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			948.00000	838	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			327.00000	373	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			825.00000	731	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			403.00000	466	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			657.00000	582	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			586.00000	667	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			578.00000	512	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			707.00000	797	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			560.00000	496	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			739.00000	831	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			425.00000	368	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,054.00000	1,153	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			510.00000	452	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			839.00000	937	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			480.00000	425	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			908.00000	1,010	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			495.00000	438	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			873.00000	973	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			480.00000	425	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			908.00000	1,010	22.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			438.00000	384	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,017.00000	1,119	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			385.00000	325	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,164.00000	1,260	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			401.00000	339	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,129.00000	1,224	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			425.00000	368	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,054.00000	1,153	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			355.00000	298	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,234.00000	1,333	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			327.00000	274	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,306.00000	1,409	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			314.00000	262	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,343.00000	1,447	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			370.00000	311	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,199.00000	1,296	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			233.00000	191	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,611.00000	1,726	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			186.00000	151	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,815.00000	1,936	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			116.00000	92	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,245.00000	2,377	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			148.00000	118	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,026.00000	2,153	23.04	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 14/09/2009 Currency Future	15.25	Call			162.00000	130	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,941.00000	2,065	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			178.00000	144	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,856.00000	1,979	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			233.00000	191	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,611.00000	1,726	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			289.00000	240	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,417.00000	1,525	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			254.00000	209	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,533.00000	1,644	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			186.00000	151	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,815.00000	1,936	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			204.00000	166	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,732.00000	1,851	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			223.00000	182	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,651.00000	1,767	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			195.00000	158	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,773.00000	1,893	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			213.00000	174	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,692.00000	1,809	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			243.00000	200	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,572.00000	1,685	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			223.00000	182	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,651.00000	1,767	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			155.00000	124	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,983.00000	2,109	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			170.00000	137	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,898.00000	2,022	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			265.00000	219	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,494.00000	1,604	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			148.00000	118	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,026.00000	2,153	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			116.00000	92	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,245.00000	2,377	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			134.00000	107	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,113.00000	2,242	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			111.00000	87	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,289.00000	2,422	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			105.00000	83	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,334.00000	2,468	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			128.00000	101	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,157.00000	2,286	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			341.00000	286	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,270.00000	1,371	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			95.00000	74	23.04	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 14/09/2009 Currency Future	15.80	Put			2,424.00000	2,559	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			277.00000	229	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,455.00000	1,564	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			243.00000	200	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,572.00000	1,685	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			141.00000	112	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,069.00000	2,197	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			370.00000	311	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,199.00000	1,296	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			452.00000	400	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			980.00000	1,084	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			465.00000	412	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			944.00000	1,047	22.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			413.00000	353	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,091.00000	1,188	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			301.00000	251	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,380.00000	1,486	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			155.00000	124	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,983.00000	2,109	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			86.00000	67	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,515.00000	2,652	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			141.00000	112	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,069.00000	2,197	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			95.00000	74	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,424.00000	2,559	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			86.00000	67	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,515.00000	2,652	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			78.00000	60	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,606.00000	2,745	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			70.00000	54	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,699.00000	2,839	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			195.00000	158	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,773.00000	1,893	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			122.00000	96	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,200.00000	2,331	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			100.00000	78	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,379.00000	2,513	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			122.00000	96	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,200.00000	2,331	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			91.00000	71	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,469.00000	2,605	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			82.00000	63	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,561.00000	2,698	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			74.00000	57	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,653.00000	2,792	23.04	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 14/09/2009 Currency Future	14.40	Call			341.00000	286	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,270.00000	1,371	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			57.00000	43	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,886.00000	3,028	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			413.00000	353	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,091.00000	1,188	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			277.00000	229	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,455.00000	1,564	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			178.00000	144	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,856.00000	1,979	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			289.00000	240	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,417.00000	1,525	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			526.00000	466	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			805.00000	901	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			495.00000	438	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			873.00000	973	22.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			438.00000	384	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,017.00000	1,119	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			301.00000	251	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,380.00000	1,486	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			510.00000	452	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			839.00000	937	22.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			543.00000	481	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			771.00000	865	22.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			355.00000	298	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,234.00000	1,333	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			616.00000	546	21.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			645.00000	731	21.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			578.00000	512	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			707.00000	797	21.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,371.00000	5,215	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,872.00000	3,716	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	1	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,394.00000	2,243	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			23.00000	28	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,117.00000	998	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			246.00000	282	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			24.00000	17	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,652.00000	3,802	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			4.00000	3	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,132.00000	5,287	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	0	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,629.00000	6,785	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,821.00000	5,665	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,321.00000	4,165	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,830.00000	2,676	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			9.00000	10	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,458.00000	1,325	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			137.00000	160	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			39.00000	29	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,218.00000	3,364	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			7.00000	5	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,685.00000	4,839	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,180.00000	6,335	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,071.00000	5,915	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,571.00000	4,415	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,076.00000	2,921	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			5.00000	6	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,666.00000	1,527	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			95.00000	112	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			51.00000	39	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			2,980.00000	3,124	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			9.00000	6	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,438.00000	4,591	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,930.00000	6,086	23.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			796.00000	708	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			424.00000	492	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			1,082.00000	964	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			261.00000	299	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			723.00000	642	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			501.00000	577	20.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			678.00000	602	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			557.00000	637	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,189.00000	1,066	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			218.00000	251	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			1,048.00000	932	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			276.00000	317	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			981.00000	868	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			309.00000	353	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			796.00000	708	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			424.00000	492	20.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,226.00000	1,101	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			204.00000	236	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.55	Call		1,153.00000	1,031	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		231.00000	266	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		948.00000	838	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		327.00000	373	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		916.00000	808	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		345.00000	393	20.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		770.00000	685	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		449.00000	520	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		678.00000	602	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		557.00000	637	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		560.00000	496	22.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		739.00000	831	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.50150	13.66170		21.13	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.65	Call		863.00000	788	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		851.00000	937	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		825.00000	753	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		913.00000	1,002	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		924.00000	844	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		762.00000	843	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		883.00000	806	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		821.00000	905	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		966.00000	885	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		704.00000	783	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		987.00000	905	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		675.00000	753	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,060.00000	967	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		598.00000	666	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,088.00000	990	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		576.00000	638	20.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,117.00000	1,013	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		555.00000	611	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,206.00000	1,097	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		494.00000	546	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,176.00000	1,069	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		514.00000	567	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		883.00000	806	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		821.00000	905	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		806.00000	736	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		945.00000	1,035	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		844.00000	770	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		882.00000	969	21.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		788.00000	720	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		977.00000	1,069	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		627.00000	558	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,265.00000	1,357	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.00	Call			738.00000	665	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,076.00000	1,164	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			722.00000	646	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,110.00000	1,195	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			722.00000	646	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,110.00000	1,195	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			702.00000	628	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,141.00000	1,227	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			645.00000	575	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,234.00000	1,324	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			575.00000	510	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,363.00000	1,459	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			609.00000	542	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,298.00000	1,391	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			592.00000	526	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,330.00000	1,425	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			559.00000	495	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,397.00000	1,494	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			439.00000	386	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,677.00000	1,784	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			453.00000	398	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,641.00000	1,747	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			526.00000	466	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,465.00000	1,564	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			496.00000	438	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,534.00000	1,636	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			467.00000	411	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,605.00000	1,710	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			413.00000	362	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,751.00000	1,860	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			388.00000	339	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,826.00000	1,938	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			364.00000	318	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,902.00000	2,016	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			281.00000	243	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,219.00000	2,341	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			702.00000	628	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,141.00000	1,227	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			664.00000	592	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,202.00000	1,291	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			771.00000	704	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,009.00000	1,103	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			526.00000	466	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,465.00000	1,564	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			683.00000	610	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.15	Put		1,171.00000	1,259	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		542.00000	480	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,431.00000	1,529	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		511.00000	452	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,499.00000	1,600	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		481.00000	424	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,570.00000	1,673	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		376.00000	328	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,864.00000	1,977	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		788.00000	720	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		977.00000	1,069	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		754.00000	685	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,043.00000	1,133	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		683.00000	610	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,171.00000	1,259	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		542.00000	480	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,431.00000	1,529	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		426.00000	374	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,714.00000	1,822	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		511.00000	452	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,499.00000	1,600	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		400.00000	350	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,788.00000	1,899	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		771.00000	704	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,009.00000	1,103	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		592.00000	526	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,330.00000	1,425	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		439.00000	386	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,677.00000	1,784	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		609.00000	542	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,298.00000	1,391	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		5,362.00000	5,202	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,870.00000	3,712	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		8.00000	10	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		2,455.00000	2,308	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		93.00000	107	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		1,300.00000	1,187	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		438.00000	485	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		246.00000	211	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,384.00000	2,510	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		83.00000	69	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		3,722.00000	3,868	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		25.00000	20	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,164.00000	5,319	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.30	Call			7.00000	5	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,645.00000	6,804	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,812.00000	5,652	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,315.00000	4,155	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			3.00000	4	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,862.00000	2,710	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			51.00000	59	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,606.00000	1,481	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			295.00000	330	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			331.00000	287	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,019.00000	2,136	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			117.00000	98	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,305.00000	3,447	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			36.00000	29	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,725.00000	4,878	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			10.00000	8	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,199.00000	6,357	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,062.00000	5,902	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,564.00000	4,404	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,096.00000	2,942	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			35.00000	41	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			1,793.00000	1,662	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			231.00000	260	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			140.00000	118	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,079.00000	3,217	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			45.00000	36	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			4,483.00000	4,635	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			13.00000	10	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			5,951.00000	6,109	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			1,009.00000	925	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			647.00000	724	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			966.00000	885	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			704.00000	783	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,237.00000	1,127	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			475.00000	525	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			1,431.00000	1,313	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			370.00000	411	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			1,364.00000	1,249	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			403.00000	447	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			1,237.00000	1,127	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			475.00000	525	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			1,332.00000	1,217	20.23	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 14/12/2009 Currency Future	12.75	Put			420.00000	466	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			1,268.00000	1,156	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			456.00000	505	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			1,146.00000	1,040	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			534.00000	589	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			1,032.00000	946	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			620.00000	695	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			945.00000	864	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			733.00000	813	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			903.00000	825	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			792.00000	874	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			738.00000	665	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,076.00000	1,164	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			987.00000	905	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			675.00000	753	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.68870		13.85130		20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			1,038.00000	962	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,037.00000	1,123	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			1,001.00000	927	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,100.00000	1,189	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			1,097.00000	1,017	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			946.00000	1,028	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			1,058.00000	980	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,006.00000	1,091	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,138.00000	1,055	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			887.00000	967	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,181.00000	1,096	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			830.00000	907	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,384.00000	4,228	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			33.00000	39	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,417.00000	3,258	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			66.00000	69	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,505.00000	2,363	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			153.00000	174	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,736.00000	1,614	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			384.00000	425	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			824.00000	762	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,472.00000	1,574	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			593.00000	550	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,242.00000	2,361	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			437.00000	404	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,085.00000	3,215	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			325.00000	300	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			3,974.00000	4,111	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,289.00000	4,133	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.60	Put			37.00000	45	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,320.00000	3,161	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			68.00000	72	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,421.00000	2,280	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			169.00000	191	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,668.00000	1,548	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			416.00000	460	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			796.00000	736	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,544.00000	1,648	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			575.00000	533	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,324.00000	2,444	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			424.00000	392	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,173.00000	3,303	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			316.00000	291	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,065.00000	4,203	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,194.00000	4,039	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			42.00000	51	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,222.00000	3,064	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			71.00000	75	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,338.00000	2,198	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			187.00000	210	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,602.00000	1,485	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			450.00000	496	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			769.00000	711	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,618.00000	1,723	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			558.00000	517	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,407.00000	2,529	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			412.00000	381	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,260.00000	3,392	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			307.00000	283	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,156.00000	4,294	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,099.00000	3,941	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			48.00000	53	23.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,125.00000	2,973	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			74.00000	84	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,256.00000	2,120	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			205.00000	231	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,537.00000	1,429	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			486.00000	540	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			743.00000	688	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,692.00000	1,799	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			542.00000	501	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,491.00000	2,612	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			400.00000	369	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,349.00000	3,480	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 15/03/2010 Currency Future	17.80	Call		299.00000	271	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,247.00000	4,383	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,954.00000	3,795	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		53.00000	56	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,986.00000	2,838	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		84.00000	99	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		2,138.00000	2,005	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		237.00000	266	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		1,450.00000	1,350	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		549.00000	611	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		707.00000	655	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,806.00000	1,916	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		517.00000	478	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		2,616.00000	2,739	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		382.00000	352	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		3,481.00000	3,614	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		282.00000	255	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		4,381.00000	4,516	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		4,052.00000	3,892	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		51.00000	54	22.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		3,076.00000	2,928	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		75.00000	89	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		2,216.00000	2,081	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		215.00000	242	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		1,506.00000	1,402	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		504.00000	563	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		731.00000	677	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		1,730.00000	1,838	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		534.00000	493	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		2,533.00000	2,654	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		394.00000	363	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		3,393.00000	3,525	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		294.00000	266	27.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		4,293.00000	4,427	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.87340	14.04240		21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,225.00000	1,144	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,233.00000	1,321	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,189.00000	1,110	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,296.00000	1,387	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,281.00000	1,198	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,139.00000	1,225	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,244.00000	1,162	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,201.00000	1,289	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,341.00000	1,255	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,048.00000	1,131	21.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.50	Call			1,447.00000	1,355	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			904.00000	982	20.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,469.00000	1,376	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			877.00000	953	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,563.00000	1,465	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			771.00000	842	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,515.00000	1,420	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			823.00000	897	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,320.00000	1,236	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,078.00000	1,162	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,281.00000	1,198	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,139.00000	1,225	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,207.00000	1,127	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,264.00000	1,354	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,039.00000	970	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,597.00000	1,696	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,119.00000	1,045	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,427.00000	1,521	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,492.00000	1,398	20.60	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			850.00000	925	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			484.00000	449	26.30	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,942.00000	4,076	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,262.00000	1,180	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,170.00000	1,257	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,105.00000	1,978	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			412.00000	454	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,782.00000	1,663	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			589.00000	639	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,301.00000	1,217	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,108.00000	1,194	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			840.00000	783	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,148.00000	2,260	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			648.00000	605	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,955.00000	3,081	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			502.00000	467	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,810.00000	3,944	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			392.00000	363	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,699.00000	4,840	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,139.00000	2,011	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			397.00000	438	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,812.00000	1,693	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			570.00000	619	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,539.00000	1,442	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			797.00000	869	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,136.00000	1,061	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 14/06/2010 Currency Future	14.30	Put		1,394.00000	1,487	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		852.00000	794	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,109.00000	2,221	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		656.00000	612	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,913.00000	3,039	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		509.00000	473	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,766.00000	3,900	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		396.00000	368	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,654.00000	4,794	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,452.00000	5,286	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		10.00000	13	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,013.00000	3,854	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		71.00000	80	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,674.00000	2,528	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		232.00000	255	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,638.00000	1,536	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		695.00000	763	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		689.00000	643	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,747.00000	2,870	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		472.00000	438	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,030.00000	4,165	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		309.00000	279	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,367.00000	5,506	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		182.00000	163	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,740.00000	6,890	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,897.00000	5,730	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		4.00000	6	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,435.00000	4,276	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	53	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,052.00000	2,900	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		160.00000	177	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,906.00000	1,784	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		514.00000	561	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		774.00000	722	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,382.00000	2,499	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		528.00000	491	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,636.00000	3,768	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		361.00000	327	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,968.00000	5,104	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		214.00000	192	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,322.00000	6,469	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,145.00000	5,977	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,674.00000	4,512	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		31.00000	39	21.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.90	Call		3,274.00000	3,116	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		132.00000	143	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,071.00000	1,944	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		428.00000	471	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		828.00000	772	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,186.00000	2,299	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		563.00000	523	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,421.00000	3,550	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		387.00000	357	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,745.00000	4,884	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		234.00000	210	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,091.00000	6,237	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,578.00000	4,418	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		35.00000	44	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,640.00000	3,480	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		97.00000	107	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,756.00000	2,609	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		214.00000	236	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		2,004.00000	1,879	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		461.00000	506	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,070.00000	999	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,528.00000	1,626	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		806.00000	752	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,264.00000	2,378	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		625.00000	581	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,082.00000	3,207	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,733.00000	3,573	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		90.00000	100	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,840.00000	2,691	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		197.00000	218	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,103.00000	1,029	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,460.00000	1,556	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		640.00000	597	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		2,998.00000	3,123	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		496.00000	461	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,854.00000	3,988	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,722.00000	4,560	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		29.00000	37	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,779.00000	3,620	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		87.00000	96	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,882.00000	2,732	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		189.00000	209	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		478.00000	444	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		3,986.00000	4,120	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		995.00000	928	22.63	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	14.75	Put			1,703.00000	1,805	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			754.00000	704	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,462.00000	2,580	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			585.00000	544	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,293.00000	3,420	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			454.00000	422	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,162.00000	4,298	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			926.00000	864	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,884.00000	1,990	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			707.00000	660	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,665.00000	2,786	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			549.00000	510	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,506.00000	3,637	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			427.00000	396	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,384.00000	4,523	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,341.00000	4,183	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			48.00000	59	21.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,410.00000	3,251	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			118.00000	127	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,552.00000	2,409	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			260.00000	285	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,843.00000	1,723	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			551.00000	599	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			863.00000	805	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,071.00000	2,182	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			664.00000	620	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,872.00000	2,996	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			515.00000	479	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,723.00000	3,856	26.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			401.00000	372	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,609.00000	4,749	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,200.00000	4,043	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			58.00000	69	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,433.00000	2,294	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			291.00000	320	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,752.00000	1,637	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			609.00000	663	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,153.00000	3,995	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			61.00000	72	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,229.00000	3,072	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			136.00000	149	19.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,394.00000	2,257	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			302.00000	334	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,722.00000	1,611	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			629.00000	687	19.88	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	15.45	Call		817.00000	762	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,225.00000	2,339	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		632.00000	589	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,040.00000	3,165	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		490.00000	455	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,898.00000	4,032	26.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		382.00000	351	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,790.00000	4,928	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,061.00000	3,901	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		68.00000	77	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,139.00000	2,986	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		147.00000	163	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,317.00000	2,185	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		325.00000	362	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,663.00000	1,561	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		671.00000	737	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		795.00000	742	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,303.00000	2,418	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		617.00000	573	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,125.00000	3,250	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		373.00000	339	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,881.00000	5,016	27.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,966.00000	3,807	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		74.00000	83	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		2,245.00000	2,114	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		352.00000	391	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,612.00000	1,512	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		720.00000	789	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		601.00000	558	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,209.00000	3,335	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		466.00000	432	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,074.00000	4,209	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.39210	11.63170		21.06	166,620,854.60	14,626	37,933.00
€ / R On 12/06/2009 Currency Future	11.65	Call		203.00000	113	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		221.00000	371	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		203.00000	113	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		221.00000	371	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		276.00000	158	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		144.00000	266	21.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		249.00000	142	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		167.00000	300	22.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		165.00000	90	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		283.00000	448	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		225.00000	127	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.60	Put		193.00000	335	22.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		368.00000	219	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		86.00000	177	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		402.00000	243	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		71.00000	151	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		479.00000	299	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		47.00000	107	19.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		335.00000	197	21.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		103.00000	204	21.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		304.00000	176	21.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		122.00000	234	21.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		149.00000	80	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		317.00000	487	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		134.00000	69	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		352.00000	527	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		134.00000	69	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		352.00000	527	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		108.00000	51	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		427.00000	608	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		49.00000	18	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		667.00000	876	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		76.00000	31	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		544.00000	739	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		76.00000	31	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		544.00000	739	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		42.00000	15	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		710.00000	923	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		57.00000	22	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		625.00000	830	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		36.00000	12	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		754.00000	970	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		31.00000	10	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		799.00000	1,018	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		26.00000	8	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		844.00000	1,066	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		15.00000	4	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		984.00000	1,212	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		7.00000	2	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,176.00000	1,410	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		3.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,372.00000	1,609	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		4.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,322.00000	1,559	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,669.00000	1,908	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.35	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,719.00000	1,958	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,619.00000	1,858	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,570.00000	1,808	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,520.00000	1,758	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			2.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,520.00000	1,758	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			3.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,421.00000	1,658	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,869.00000	2,108	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,018.00000	2,258	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,068.00000	2,308	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,769.00000	2,008	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,719.00000	1,958	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			3.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,421.00000	1,658	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			6.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,224.00000	1,459	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,470.00000	1,708	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			5.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,273.00000	1,509	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,819.00000	2,058	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,018.00000	2,258	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,068.00000	2,308	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,168.00000	2,408	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,268.00000	2,508	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,968.00000	2,208	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,669.00000	1,908	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.55	Put			1,919.00000	2,158	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,318.00000	2,558	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,368.00000	2,608	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,468.00000	2,708	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,018.00000	3,258	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,068.00000	3,308	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,718.00000	2,958	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,518.00000	2,758	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,218.00000	2,458	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,968.00000	2,208	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,919.00000	2,158	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,168.00000	2,408	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,769.00000	2,008	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,468.00000	2,708	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,868.00000	3,108	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,268.00000	3,508	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,568.00000	3,808	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,668.00000	2,908	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,568.00000	2,808	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			5.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,273.00000	1,509	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			9.00000	2	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,127.00000	1,360	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			42.00000	15	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			710.00000	923	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			36.00000	12	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			754.00000	970	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.55	Call			18.00000	5	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			937.00000	1,163	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			22.00000	7	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			890.00000	1,115	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			13.00000	4	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,031.00000	1,261	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			87.00000	37	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			505.00000	694	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			66.00000	26	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			584.00000	784	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			183.00000	101	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			252.00000	409	23.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			120.00000	59	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			389.00000	567	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			97.00000	43	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			466.00000	651	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			18.00000	5	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			937.00000	1,163	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			11.00000	3	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,079.00000	1,311	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			87.00000	37	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			505.00000	694	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			66.00000	26	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			584.00000	784	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			13.00000	4	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,031.00000	1,261	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			6.00000	1	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,224.00000	1,459	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			15.00000	4	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			984.00000	1,212	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			31.00000	10	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			799.00000	1,018	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			7.00000	2	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,176.00000	1,410	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,118.00000	2,358	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,268.00000	2,508	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,618.00000	2,858	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,818.00000	3,058	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,918.00000	3,158	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.75	Put			3,118.00000	3,358	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,218.00000	3,458	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,318.00000	3,558	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,418.00000	3,658	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,768.00000	3,008	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,968.00000	3,208	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,668.00000	2,908	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,768.00000	3,008	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,968.00000	3,208	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,168.00000	3,408	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,368.00000	3,608	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,468.00000	3,708	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,668.00000	3,908	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,768.00000	4,008	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,868.00000	4,108	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,968.00000	4,208	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,168.00000	3,408	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,268.00000	3,508	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,668.00000	3,908	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,418.00000	2,658	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			2.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,470.00000	1,708	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,418.00000	2,658	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,518.00000	2,758	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,568.00000	2,808	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,382.00000	5,142	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,882.00000	3,642	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,382.00000	2,142	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			887.00000	658	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			5.00000	16	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,618.00000	3,858	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,118.00000	5,358	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,618.00000	6,858	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,732.00000	5,492	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,232.00000	3,992	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,732.00000	2,492	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,232.00000	994	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			0.00000	2	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,768.00000	5,008	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,268.00000	6,508	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call			5,832.00000	5,592	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call			4,332.00000	4,092	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call			2,832.00000	2,592	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put			0.00000	0	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call			1,332.00000	1,093	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put			0.00000	1	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put			4,668.00000	4,908	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put			6,168.00000	6,408	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			225.00000	127	22.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			193.00000	335	22.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call			606.00000	402	19.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put			25.00000	60	19.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call			520.00000	331	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.15	Put		38.00000	89	19.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		439.00000	270	20.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		57.00000	128	20.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		651.00000	442	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		20.00000	50	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		563.00000	365	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		31.00000	73	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		744.00000	524	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		12.00000	32	19.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		563.00000	365	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		31.00000	73	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		520.00000	331	19.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		38.00000	89	19.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		368.00000	219	20.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		86.00000	177	20.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.57060	11.81480		20.66	18,050,136.00	1,560	6,139.00
€ / R On 14/09/2009 Currency Future	11.80	Call		545.00000	443	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		530.00000	673	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		525.00000	427	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		560.00000	707	21.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		586.00000	477	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		472.00000	606	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		565.00000	460	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		500.00000	639	21.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		506.00000	412	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		592.00000	742	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		678.00000	554	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		363.00000	483	20.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call		762.00000	618	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		297.00000	398	19.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call		654.00000	533	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put		389.00000	513	20.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call		608.00000	495	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put		443.00000	574	20.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call		471.00000	380	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put		656.00000	809	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call		488.00000	398	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put		623.00000	777	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call		454.00000	362	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put		690.00000	841	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		438.00000	345	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		724.00000	874	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call		339.00000	256	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put		924.00000	1,085	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call		373.00000	283	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.30	Put		858.00000	1,013	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call		390.00000	298	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put		825.00000	977	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call		323.00000	243	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put		958.00000	1,122	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call		308.00000	230	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put		993.00000	1,160	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		279.00000	207	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,064.00000	1,237	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		266.00000	196	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,101.00000	1,276	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		228.00000	167	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,213.00000	1,396	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		185.00000	133	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		1,370.00000	1,562	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		148.00000	105	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		1,534.00000	1,734	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		157.00000	111	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,492.00000	1,691	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		157.00000	111	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,492.00000	1,691	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		105.00000	73	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,791.00000	2,002	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		99.00000	68	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,835.00000	2,048	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		112.00000	77	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,747.00000	1,957	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		118.00000	82	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,704.00000	1,912	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		125.00000	88	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,660.00000	1,867	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		125.00000	88	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,660.00000	1,867	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		140.00000	99	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,575.00000	1,778	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		83.00000	56	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,968.00000	2,186	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		69.00000	46	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,104.00000	2,326	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		65.00000	43	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,150.00000	2,373	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		94.00000	64	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,879.00000	2,093	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		133.00000	93	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,618.00000	1,822	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.30	Call			133.00000	93	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,618.00000	1,822	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			118.00000	82	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,704.00000	1,912	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			175.00000	125	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,410.00000	1,605	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			78.00000	53	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			2,013.00000	2,232	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			88.00000	60	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,923.00000	2,140	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			65.00000	43	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			2,150.00000	2,373	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			61.00000	41	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			2,196.00000	2,420	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			57.00000	38	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			2,243.00000	2,467	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			51.00000	33	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,336.00000	2,563	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			74.00000	50	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,059.00000	2,279	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			166.00000	118	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,451.00000	1,648	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			44.00000	29	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,430.00000	2,658	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			19.00000	11	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,054.00000	3,291	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			74.00000	50	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,059.00000	2,279	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			51.00000	33	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,336.00000	2,563	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			39.00000	25	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,524.00000	2,755	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			34.00000	22	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,619.00000	2,851	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			30.00000	19	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,715.00000	2,948	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			26.00000	16	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,811.00000	3,046	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			94.00000	64	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,879.00000	2,093	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			39.00000	25	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,524.00000	2,755	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			34.00000	22	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,619.00000	2,851	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			252.00000	186	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.70	Put		1,138.00000	1,315	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call		228.00000	167	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put		1,213.00000	1,396	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		205.00000	149	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,291.00000	1,478	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		99.00000	68	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,835.00000	2,048	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		54.00000	36	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		2,289.00000	2,515	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		47.00000	31	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		2,383.00000	2,610	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		42.00000	27	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		2,477.00000	2,706	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		166.00000	118	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,451.00000	1,648	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		205.00000	149	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		1,291.00000	1,478	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		216.00000	157	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,252.00000	1,437	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		195.00000	141	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		1,330.00000	1,520	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		69.00000	46	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,104.00000	2,326	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		175.00000	125	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,410.00000	1,605	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		88.00000	60	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,923.00000	2,140	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		240.00000	176	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,175.00000	1,355	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		279.00000	207	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,064.00000	1,237	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		356.00000	269	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		891.00000	1,049	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		293.00000	219	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,028.00000	1,198	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		423.00000	329	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		758.00000	908	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		356.00000	269	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		891.00000	1,049	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		216.00000	157	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,252.00000	1,437	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		438.00000	345	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		724.00000	874	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		409.00000	313	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		794.00000	942	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.15	Call			423.00000	329	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			758.00000	908	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			266.00000	196	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,101.00000	1,276	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,415.00000	5,171	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			3,915.00000	3,671	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,421.00000	2,181	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			7.00000	10	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,074.00000	883	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			159.00000	213	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			8.00000	5	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,594.00000	3,834	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			1.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			5,086.00000	5,330	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call			0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put			6,585.00000	6,829	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call			5,715.00000	5,471	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call			4,215.00000	3,971	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call			2,718.00000	2,475	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put			3.00000	4	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call			1,312.00000	1,105	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put			98.00000	134	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call			13.00000	8	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put			3,298.00000	3,537	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call			1.00000	1	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put			4,786.00000	5,030	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call			0.00000	0	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put			6,285.00000	6,529	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call			5,865.00000	5,621	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call			4,365.00000	4,121	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	0	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call			2,866.00000	2,623	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put			2.00000	3	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call			1,439.00000	1,225	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put			75.00000	104	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call			16.00000	10	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put			3,151.00000	3,389	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call			2.00000	1	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put			4,637.00000	4,880	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call			0.00000	0	22.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	17.95	Put		6,135.00000	6,379	22.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		630.00000	514	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		415.00000	543	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		826.00000	666	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		261.00000	346	19.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		704.00000	575	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		339.00000	454	20.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		928.00000	751	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		213.00000	280	19.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		859.00000	692	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		244.00000	322	19.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		793.00000	642	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		279.00000	371	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		731.00000	596	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		316.00000	425	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		731.00000	596	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		316.00000	425	20.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		506.00000	412	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		592.00000	742	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		630.00000	514	20.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		415.00000	543	20.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.72870	11.97740		20.74	1,454,358.80	124	2,269.00
€ / R On 14/12/2009 Currency Future	12.00	Call		731.00000	627	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		754.00000	898	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		792.00000	677	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		665.00000	799	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		771.00000	660	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		694.00000	831	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		713.00000	611	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		786.00000	932	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		695.00000	595	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		818.00000	967	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		751.00000	643	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		724.00000	864	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		858.00000	733	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		581.00000	704	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		882.00000	753	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		554.00000	675	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		930.00000	796	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		503.00000	618	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		814.00000	695	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		636.00000	767	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		678.00000	580	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		850.00000	1,002	21.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		661.00000	566	22.02	0.00	0	12,295.00

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	12.20	Put		883.00000	1,037	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		644.00000	552	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		917.00000	1,073	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		555.00000	476	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,128.00000	1,298	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		583.00000	500	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,056.00000	1,221	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		598.00000	512	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,020.00000	1,184	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		529.00000	454	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,202.00000	1,375	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		516.00000	443	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,239.00000	1,415	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		215.00000	180	26.93	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,837.00000	3,052	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		504.00000	433	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,277.00000	1,454	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		492.00000	422	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,315.00000	1,493	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		449.00000	383	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,471.00000	1,655	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		408.00000	349	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,631.00000	1,820	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		372.00000	318	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,794.00000	1,990	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		389.00000	333	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,712.00000	1,904	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		381.00000	326	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,753.00000	1,947	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		381.00000	326	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,753.00000	1,947	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		332.00000	285	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,005.00000	2,206	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		325.00000	279	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,048.00000	2,250	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		340.00000	291	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,962.00000	2,163	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		347.00000	298	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,920.00000	2,119	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		355.00000	304	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,878.00000	2,076	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		347.00000	298	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,920.00000	2,119	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		363.00000	311	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,836.00000	2,033	25.00	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 14/12/2009 Currency Future	13.85	Call			305.00000	259	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,177.00000	2,380	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			399.00000	341	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,671.00000	1,862	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			191.00000	159	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,064.00000	3,281	27.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			318.00000	272	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,091.00000	2,293	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			292.00000	246	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,264.00000	2,468	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			279.00000	235	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,351.00000	2,556	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			266.00000	223	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,438.00000	2,645	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			253.00000	213	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,526.00000	2,734	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			389.00000	333	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,712.00000	1,904	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			372.00000	318	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,794.00000	1,990	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			311.00000	265	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,134.00000	2,337	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			298.00000	252	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,221.00000	2,424	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			286.00000	240	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,308.00000	2,512	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			438.00000	374	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,511.00000	1,696	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			418.00000	357	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,590.00000	1,778	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			332.00000	285	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,005.00000	2,206	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			418.00000	357	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,590.00000	1,778	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			305.00000	259	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,177.00000	2,380	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			428.00000	366	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,550.00000	1,737	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			311.00000	265	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,134.00000	2,337	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			298.00000	252	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,221.00000	2,424	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			272.00000	229	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,395.00000	2,600	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			279.00000	235	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 14/12/2009 Currency Future	14.05	Put			2,351.00000	2,556	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			459.00000	393	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,432.00000	1,614	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			470.00000	402	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,393.00000	1,573	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			428.00000	366	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,550.00000	1,737	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			340.00000	291	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,962.00000	2,163	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			470.00000	402	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,393.00000	1,573	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			481.00000	412	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,354.00000	1,533	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			438.00000	374	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,511.00000	1,696	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			569.00000	488	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,092.00000	1,259	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			542.00000	465	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,165.00000	1,336	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			613.00000	525	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			985.00000	1,146	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			529.00000	454	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,202.00000	1,375	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			628.00000	538	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			951.00000	1,110	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			598.00000	512	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,020.00000	1,184	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			542.00000	465	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,165.00000	1,336	23.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,493.00000	1,301	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			165.00000	222	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,150.00000	993	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			322.00000	414	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			210.00000	176	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,882.00000	3,097	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,648.00000	1,448	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			121.00000	169	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,277.00000	1,107	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			250.00000	328	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			981.00000	842	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			454.00000	563	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			200.00000	168	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,973.00000	3,189	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,467.00000	2,221	18.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			39.00000	43	18.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.05	Call			1,212.00000	1,048	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			284.00000	370	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			136.00000	112	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,709.00000	3,934	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			56.00000	43	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,129.00000	5,364	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			21.00000	15	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,593.00000	6,837	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,760.00000	2,514	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			32.00000	35	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,418.00000	1,232	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			191.00000	254	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			158.00000	130	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,430.00000	3,652	27.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			69.00000	53	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,841.00000	5,074	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			25.00000	19	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,298.00000	6,540	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			661.00000	566	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			883.00000	1,037	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,907.00000	2,660	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			29.00000	32	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,531.00000	1,336	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			153.00000	208	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			170.00000	141	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,293.00000	3,512	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			75.00000	58	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,698.00000	4,929	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			28.00000	21	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,151.00000	6,392	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			836.00000	714	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			608.00000	735	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,184.00000	3,938	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			7.00000	9	25.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,200.00000	2,955	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			23.00000	26	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,224.00000	1,986	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			46.00000	58	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,382.00000	1,200	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			205.00000	271	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			196.00000	164	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,018.00000	3,235	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			121.00000	98	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,944.00000	4,169	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,283.00000	4,037	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.70	Put		6.00000	8	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,298.00000	3,053	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		21.00000	24	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,321.00000	2,076	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		43.00000	47	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,455.00000	1,265	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		178.00000	237	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		205.00000	172	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,927.00000	3,143	27.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		127.00000	105	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,850.00000	4,076	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,332.00000	4,086	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		5.00000	8	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,347.00000	3,102	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		20.00000	23	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,369.00000	2,124	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		42.00000	46	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		130.00000	107	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,803.00000	4,028	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		4,086.00000	3,839	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		9.00000	10	24.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		3,103.00000	2,856	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		25.00000	28	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		2,127.00000	1,898	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		49.00000	69	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,312.00000	1,137	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		234.00000	308	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		187.00000	155	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,109.00000	3,327	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		115.00000	92	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,038.00000	4,263	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,988.00000	3,740	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		10.00000	12	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		3,005.00000	2,758	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		28.00000	30	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		2,030.00000	1,812	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		53.00000	83	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,244.00000	1,077	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		266.00000	349	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		179.00000	148	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,201.00000	3,419	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		110.00000	86	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,133.00000	4,357	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,889.00000	3,642	24.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		11.00000	13	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.10	Call		1,942.00000	1,727	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		65.00000	98	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,180.00000	1,020	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		303.00000	392	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		103.00000	81	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,226.00000	4,452	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,938.00000	3,691	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		11.00000	12	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,956.00000	2,709	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		28.00000	31	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,986.00000	1,769	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		58.00000	90	18.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		174.00000	144	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,247.00000	3,465	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		107.00000	83	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,179.00000	4,405	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		4,135.00000	3,889	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	10	25.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		3,151.00000	2,906	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		24.00000	27	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,175.00000	1,942	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		48.00000	63	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,346.00000	1,168	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		219.00000	289	19.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		118.00000	95	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		3,991.00000	4,216	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.89020	12.14280		20.82	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.15	Call		0.00000	791	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		0.00000	1,050	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		881.00000	775	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		938.00000	1,084	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		937.00000	824	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		844.00000	984	21.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		918.00000	807	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		875.00000	1,017	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		863.00000	759	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		970.00000	1,119	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,916.00000	3,665	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		23.00000	24	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,936.00000	2,694	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		43.00000	53	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		2,026.00000	1,813	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		133.00000	173	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,314.00000	1,161	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		421.00000	520	19.41	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 15/03/2010 Currency Future	13.25	Call			586.00000	516	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,693.00000	1,875	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			415.00000	361	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,522.00000	2,720	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			291.00000	251	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,398.00000	3,611	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			204.00000	169	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,311.00000	4,528	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,965.00000	3,714	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			22.00000	24	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,983.00000	2,741	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			40.00000	50	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			2,067.00000	1,852	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			124.00000	162	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			1,342.00000	1,186	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			399.00000	496	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			596.00000	525	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,654.00000	1,835	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			422.00000	367	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,479.00000	2,677	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			296.00000	256	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,353.00000	3,566	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			208.00000	173	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,266.00000	4,483	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			4,063.00000	3,813	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			20.00000	22	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			3,080.00000	2,835	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			37.00000	45	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			2,153.00000	1,931	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			110.00000	141	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,403.00000	1,239	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			360.00000	449	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			619.00000	545	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,576.00000	1,755	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			437.00000	381	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,394.00000	2,591	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			307.00000	265	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,264.00000	3,475	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			217.00000	181	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,174.00000	4,391	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			4,111.00000	3,862	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	22	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			3,129.00000	2,883	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			36.00000	43	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,197.00000	1,972	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.05	Put			105.00000	132	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,436.00000	1,267	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			343.00000	426	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			631.00000	555	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,538.00000	1,715	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			444.00000	389	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,351.00000	2,549	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			312.00000	270	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,219.00000	3,430	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			221.00000	186	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,128.00000	4,346	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			0.00000	3,763	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			0.00000	23	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			0.00000	2,788	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			0.00000	48	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			0.00000	1,891	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			0.00000	151	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			0.00000	1,212	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			0.00000	472	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			0.00000	535	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			0.00000	1,795	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			0.00000	374	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			0.00000	2,634	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			0.00000	260	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			0.00000	3,520	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	177	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			0.00000	4,437	27.66	0.00	0	0.00
AL13 On 06/08/2009 Index Future			246.66400		246.91200		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			292.49300		294.09500		0.00	0.00	0	549.00
ALBI On 05/11/2009 Index Future			297.57800		299.52600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.40500		125.79500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.61000		128.13000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			294.36200		295.91750		0.00	0.00	0	164.00
GOVI On 05/11/2009 jGovi			299.47900		301.34700		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			7.43500		7.51500		22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J157 On 15/09/2015 jSwap			8.70500		8.70900		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.36400		8.37500		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.73200		8.74000		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.81100		8.82700		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89600		8.90600		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.86000		8.86900		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			6.65900		6.72500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.46000		6.48300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.34000		7.35500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.42900		8.43700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70200		8.70900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.23300		9.23200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.44400		8.49700		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.77300		7.94900		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.28000		8.43300		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			7.77400		7.98200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.45100		7.69900		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			7.94700		8.13700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.63700		7.86500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			282.18100		283.84000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			287.14200		289.10800		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.32200		6.08100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,779.00000	3,527	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	4	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,028.00000	3,775	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	3	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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	1,256	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			36.00000	35	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.26300		8.17000		8.50	0.00	0	9,818.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,051.00000	5,604	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			324.00000	384	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.34600		8.20600		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,350.00000	1,130	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,136.00000	5,649	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.43100		8.25300		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,282.00000	1,941	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,852.00000	5,405	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.83200		8.75300		18.18	0.00	0	12,597.00
R186 On 06/08/2009 Bond Future	9.00	Call			5,089.00000	4,598	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,692.00000	2,976	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			365.00000	292	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,778.00000	14,480	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.87700		8.77800		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			5,497.00000	4,997	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,770.00000	6,231	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			1,901.00000	1,662	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,620.00000	13,342	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			6,774.00000	6,209	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,638.00000	5,033	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,354.00000	1,170	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,902.00000	15,679	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.92500		8.80700		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,583.00000	4,127	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,150.00000	10,825	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.37300		8.28400		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,398.00000	4,071	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			336.00000	392	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.43900		8.30800		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			971.00000	821	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,390.00000	4,780	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.51300		8.34100		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,357.00000	1,146	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,766.00000	5,236	7.85	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.74200		8.64300		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			4,257.00000	3,841	12.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future	9.25	Put			901.00000	1,042	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.80700		8.67700		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			884.00000	737	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,668.00000	8,236	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.88000		8.72000		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			2,618.00000	2,280	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,468.00000	5,987	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.74000		8.64300		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			4,630.00000	4,184	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			982.00000	1,132	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.79600		8.67300		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			974.00000	820	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,414.00000	9,000	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.85700		8.70800		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			2,911.00000	2,559	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,980.00000	6,505	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.38100		8.28600		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			3,656.00000	3,367	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			279.00000	329	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			108.00000	82	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,846.00000	5,160	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.45400		8.31000		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			796.00000	661	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,609.00000	3,964	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.54000		8.34700		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,098.00000	909	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,888.00000	4,322	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.91200		8.78700		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			4,113.00000	3,575	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,269.00000	1,511	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.96800		8.81700		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			859.00000	693	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,492.00000	10,251	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.02900		8.85400		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			2,808.00000	2,408	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,572.00000	7,225	14.52	0.00	0	0.00
R208 On 06/08/2009 Bond Future			9.03700		8.93500		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,609.00000	3,192	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,630.00000	1,860	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.10700		8.99800		16.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future	7.75	Call			970.00000	832	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,310.00000	9,853	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.20000		9.09200		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			2,933.00000	2,670	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,683.00000	7,081	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.41700		8.32200		22.19	7,939.45	100	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			1,950.00000	1,637	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,843.00000	5,351	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			5,275.00000	4,700	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,682.00000	1,929	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.44300		8.33200		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,374.00000	1,164	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,777.00000	12,523	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,034.00000	11,228	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,135.00000	1,284	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			936.00000	781	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,056.00000	14,857	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.47000		8.34400		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			2,898.00000	2,543	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,799.00000	11,523	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,079.00000	13,187	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,636.00000	1,824	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			290.56300		292.09500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			295.67100		297.51600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.43100		6.49190		20.15	0.00	0	10,413.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			108.00000	82	20.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			117.00000	151	20.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			90.00000	68	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			148.00000	187	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			90.00000	68	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			148.00000	187	21.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			131.00000	99	20.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			89.00000	118	20.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			190.00000	147	19.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			49.00000	66	19.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			158.00000	121	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			66.00000	90	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			270.00000	215	18.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			28.00000	34	18.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			314.00000	258	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			22.00000	27	19.82	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	6.15	Call		362.00000	303	20.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		20.00000	22	20.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		158.00000	121	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		66.00000	90	19.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		131.00000	99	20.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		89.00000	118	20.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		63.00000	47	23.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		221.00000	266	23.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		63.00000	47	23.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		221.00000	266	23.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		75.00000	56	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		183.00000	225	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		53.00000	38	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		261.00000	307	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		43.00000	31	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		302.00000	350	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		36.00000	24	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		344.00000	393	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		36.00000	24	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		344.00000	393	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		23.00000	14	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		431.00000	483	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		29.00000	18	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		387.00000	437	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		53.00000	38	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		261.00000	307	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		17.00000	10	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		475.00000	529	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		17.00000	10	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		475.00000	529	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		23.00000	14	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		431.00000	483	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		29.00000	18	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		387.00000	437	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		10.00000	5	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		568.00000	624	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		13.00000	7	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		521.00000	576	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		7.00000	4	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		615.00000	673	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		5.00000	3	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		663.00000	722	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		10.00000	5	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		568.00000	624	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		5.00000	3	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Put			663.00000	722	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,308.00000	1,369	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,408.00000	1,469	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,108.00000	1,169	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			909.00000	969	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			3.00000	1	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			761.00000	820	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			4.00000	2	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			712.00000	771	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			226.00000	179	18.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			34.00000	48	18.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			4.00000	2	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			712.00000	771	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			2.00000	1	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			810.00000	870	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			1.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			909.00000	969	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,008.00000	1,069	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			1.00000	1	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			859.00000	920	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			1.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			959.00000	1,019	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			501.00000	444	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			9.00000	13	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			410.00000	351	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			18.00000	20	22.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			314.00000	258	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			22.00000	27	19.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			226.00000	179	18.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			34.00000	48	18.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			455.00000	399	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			13.00000	18	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			362.00000	303	20.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			20.00000	22	20.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,058.00000	1,119	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,158.00000	1,219	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			2.00000	1	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			810.00000	870	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,208.00000	1,269	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,208.00000	1,269	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,308.00000	1,369	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,408.00000	1,469	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,508.00000	1,569	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,608.00000	1,669	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,708.00000	1,769	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,808.00000	1,869	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,708.00000	1,769	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,058.00000	1,119	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,842.00000	5,781	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,342.00000	4,281	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call		2,842.00000	2,781	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,342.00000	1,281	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,658.00000	1,719	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,158.00000	3,219	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,658.00000	4,719	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,158.00000	6,219	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,992.00000	5,931	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,492.00000	4,431	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,992.00000	2,931	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,492.00000	1,431	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,008.00000	3,069	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,508.00000	4,569	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,008.00000	6,069	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,092.00000	6,031	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,592.00000	4,531	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,092.00000	3,031	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,592.00000	1,531	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,908.00000	2,969	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,408.00000	4,469	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,908.00000	5,969	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		743.00000	683	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	2	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		645.00000	585	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		3.00000	4	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		548.00000	490	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		6.00000	9	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		455.00000	399	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		13.00000	18	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		694.00000	633	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		2.00000	2	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		596.00000	537	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		4.00000	6	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.49220	6.55480		19.99	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		290.00000	262	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		285.00000	319	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		271.00000	244	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		316.00000	352	20.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		253.00000	228	20.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		348.00000	386	20.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		310.00000	280	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		256.00000	288	19.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		356.00000	322	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		202.00000	230	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		332.00000	300	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		227.00000	258	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		382.00000	346	19.12	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	6.35	Put		177.00000	204	19.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		441.00000	400	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		137.00000	157	18.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		474.00000	430	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		120.00000	137	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		222.00000	200	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		417.00000	458	21.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		237.00000	214	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		382.00000	422	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		237.00000	214	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		382.00000	422	21.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		208.00000	188	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		453.00000	496	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		208.00000	188	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		453.00000	496	21.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		184.00000	166	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		529.00000	574	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		159.00000	139	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		604.00000	647	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		184.00000	166	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		529.00000	574	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		195.00000	177	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		491.00000	535	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		253.00000	228	20.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		348.00000	386	20.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		173.00000	152	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		568.00000	610	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		145.00000	127	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		640.00000	685	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		173.00000	152	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		568.00000	610	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		145.00000	127	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		640.00000	685	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		121.00000	105	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	763	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		133.00000	116	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		678.00000	724	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		133.00000	116	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		678.00000	724	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		110.00000	96	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		756.00000	804	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		91.00000	79	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		837.00000	886	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		332.00000	300	19.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		227.00000	258	19.69	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	6.55	Call		290.00000	262	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		285.00000	319	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		121.00000	105	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	763	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		101.00000	87	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		796.00000	845	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		91.00000	79	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		837.00000	886	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		75.00000	64	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		920.00000	972	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		110.00000	96	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		756.00000	804	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		75.00000	64	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		920.00000	972	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		61.00000	52	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,007.00000	1,060	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		83.00000	71	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		878.00000	929	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		68.00000	58	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		963.00000	1,016	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		55.00000	47	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,051.00000	1,105	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		411.00000	371	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		156.00000	179	18.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		356.00000	322	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		202.00000	230	19.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		474.00000	430	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		120.00000	137	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,805.00000	5,742	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,305.00000	4,242	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,805.00000	2,742	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,308.00000	1,246	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		3.00000	4	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		11.00000	9	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,707.00000	1,767	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,195.00000	3,258	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,695.00000	4,758	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,195.00000	6,258	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,005.00000	5,942	18.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,505.00000	4,442	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,005.00000	2,942	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,506.00000	1,443	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		18.00000	15	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,514.00000	1,573	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,996.00000	3,058	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,495.00000	4,558	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,995.00000	6,058	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,055.00000	5,992	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,555.00000	4,492	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,055.00000	2,992	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,556.00000	1,493	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		21.00000	17	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,466.00000	1,525	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,946.00000	3,008	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,445.00000	4,508	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,945.00000	6,008	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		583.00000	533	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		79.00000	91	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		509.00000	463	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		104.00000	120	18.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		790.00000	734	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		35.00000	41	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		704.00000	650	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		49.00000	58	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		623.00000	571	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		68.00000	79	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		546.00000	497	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		91.00000	105	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		747.00000	691	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		42.00000	49	18.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.95	Call		663.00000	610	18.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		58.00000	68	18.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.54640	6.61020		20.12	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		398.00000	369	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		388.00000	423	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		380.00000	352	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		419.00000	456	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		380.00000	352	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		419.00000	456	20.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		362.00000	336	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		452.00000	489	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		418.00000	388	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		358.00000	391	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		460.00000	428	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		300.00000	331	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		439.00000	407	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		328.00000	361	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		482.00000	449	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		272.00000	302	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		533.00000	495	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		223.00000	249	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		533.00000	495	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		223.00000	249	18.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		562.00000	521	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		202.00000	225	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		418.00000	388	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		358.00000	391	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		301.00000	279	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		591.00000	633	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		345.00000	320	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		485.00000	524	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		362.00000	336	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		452.00000	489	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		330.00000	306	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		519.00000	559	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		330.00000	306	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		519.00000	559	21.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		315.00000	292	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		555.00000	596	21.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		301.00000	279	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		591.00000	633	21.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		276.00000	251	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		665.00000	705	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		244.00000	222	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		734.00000	775	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.20	Call			215.00000	195	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			805.00000	849	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			189.00000	171	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			879.00000	925	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			482.00000	449	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			272.00000	302	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			507.00000	471	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			247.00000	274	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			288.00000	267	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			628.00000	671	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			259.00000	236	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			699.00000	740	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			229.00000	208	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			769.00000	812	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			460.00000	428	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			300.00000	331	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			288.00000	267	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			628.00000	671	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			229.00000	208	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			769.00000	812	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			202.00000	183	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			842.00000	886	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			259.00000	236	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			699.00000	740	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,760.00000	5,696	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,260.00000	4,196	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,760.00000	2,696	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,282.00000	1,221	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			21.00000	25	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			42.00000	37	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,782.00000	1,840	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			3.00000	3	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,243.00000	3,306	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,740.00000	4,804	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,240.00000	6,304	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,010.00000	5,946	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,510.00000	4,446	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,010.00000	2,946	18.39	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	3.60	Put		0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,519.00000	1,457	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		9.00000	10	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		61.00000	54	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,551.00000	1,608	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		5.00000	4	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,995.00000	3,058	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,490.00000	4,554	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,990.00000	6,054	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,060.00000	5,996	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,560.00000	4,496	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,060.00000	2,996	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,567.00000	1,505	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	9	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		66.00000	58	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,506.00000	1,562	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		6.00000	5	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,945.00000	3,008	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,440.00000	4,504	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,940.00000	6,004	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		659.00000	612	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		149.00000	166	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		592.00000	549	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		182.00000	203	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		807.00000	755	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		97.00000	109	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		731.00000	682	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		121.00000	135	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		625.00000	579	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		165.00000	183	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		592.00000	549	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		182.00000	203	18.53	0.00	0	0.00

Total for Derivatives:							548,472,038.25	51,787	880,661.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								548,472,038.25	51,787	880,661.00
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