



Daily MTM Report

Daily summary for 23/04/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR3 On 23/04/2009 Bond			15.55000	15.72100			0.00	0	0.00
CGR4 On 23/07/2009 Bond			15.55000	15.72100			0.00	0	0.00
R153 On 31/08/2010 Bond			6.43000	6.41000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.94000	7.93000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.43000	8.41000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.01500	8.00000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.31000	8.29000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.30500	8.31000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.00000	7.97500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.45000	8.45000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.57500	8.56300			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 31/03/2036 Bond			8.06000	8.04000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 12/06/2009 Currency Future			9.04420	9.16070		23.60	43,032,303.60	4,758	257,574.00
\$ / R On 12/06/2009 Currency Future	9.15	Call		338.00000	274	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put		327.00000	380	24.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		318.00000	257	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		357.00000	413	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		391.00000	312	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		281.00000	318	23.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call		299.00000	241	24.75	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put		389.00000	447	24.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		282.00000	226	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		421.00000	482	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call		420.00000	338	23.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put		259.00000	294	23.70	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call		318.00000	257	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put		357.00000	413	24.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		99.00000	77	30.18	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,139.00000	1,233	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		208.00000	165	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		597.00000	671	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		185.00000	146	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		674.00000	751	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		138.00000	108	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		878.00000	964	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call		164.00000	129	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put		754.00000	835	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		81.00000	62	31.32	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		1,320.00000	1,418	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		208.00000	165	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		597.00000	671	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		196.00000	155	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		635.00000	711	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		185.00000	146	27.03	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		674.00000	751	27.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		146.00000	114	28.18	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		836.00000	920	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Call			196.00000	155	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			635.00000	711	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			155.00000	121	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			794.00000	877	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			111.00000	86	29.61	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,050.00000	1,142	29.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			105.00000	81	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,094.00000	1,187	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			49.00000	37	32.53	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,689.00000	1,793	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			111.00000	86	29.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,050.00000	1,142	29.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			99.00000	77	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,139.00000	1,233	30.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			73.00000	56	31.89	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,412.00000	1,512	31.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			85.00000	66	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,274.00000	1,371	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			70.00000	54	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,459.00000	1,559	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			9.00000	6	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,849.00000	2,962	34.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			4.00000	3	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,643.00000	3,758	37.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			57.00000	43	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,596.00000	1,699	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			61.00000	46	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,550.00000	1,652	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			65.00000	50	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,504.00000	1,606	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			89.00000	69	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,229.00000	1,325	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			117.00000	91	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,006.00000	1,097	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			77.00000	59	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,366.00000	1,465	31.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			94.00000	73	30.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,184.00000	1,279	30.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			131.00000	102	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			920.00000	1,008	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			124.00000	96	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			963.00000	1,052	29.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			89.00000	69	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,229.00000	1,325	30.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			85.00000	66	31.04	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 12/06/2009 Currency Future	10.35	Put			1,274.00000	1,371	31.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			81.00000	62	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,320.00000	1,418	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			61.00000	46	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,550.00000	1,652	32.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			174.00000	137	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			714.00000	793	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			117.00000	91	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,006.00000	1,097	29.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			65.00000	50	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,504.00000	1,606	32.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			70.00000	54	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,459.00000	1,559	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			43.00000	32	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,782.00000	1,888	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			35.00000	25	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,924.00000	2,031	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			30.00000	22	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,020.00000	2,128	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			46.00000	34	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,735.00000	1,840	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			49.00000	37	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,689.00000	1,793	32.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			40.00000	29	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,829.00000	1,935	32.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			23.00000	16	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,212.00000	2,322	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			15.00000	10	33.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,505.00000	2,616	33.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			14.00000	9	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,554.00000	2,665	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			12.00000	7	34.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,701.00000	2,813	34.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			28.00000	20	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,068.00000	2,176	33.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			46.00000	34	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,735.00000	1,840	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			221.00000	175	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			560.00000	631	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			138.00000	108	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			878.00000	964	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			155.00000	121	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			794.00000	877	27.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			249.00000	199	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			489.00000	555	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.95	Call			450.00000	365	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			239.00000	271	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			450.00000	365	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			239.00000	271	23.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			545.00000	454	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			185.00000	210	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			579.00000	486	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			169.00000	192	24.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			614.00000	519	24.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			154.00000	175	24.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			688.00000	588	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			127.00000	144	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			650.00000	553	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			140.00000	159	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			804.00000	700	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			93.00000	106	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			650.00000	553	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			140.00000	159	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			512.00000	423	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			202.00000	229	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			971.00000	862	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			60.00000	68	25.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			886.00000	780	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			75.00000	85	24.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			726.00000	625	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			115.00000	131	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			928.00000	821	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			67.00000	76	25.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			845.00000	740	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			84.00000	95	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			764.00000	662	24.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			104.00000	118	24.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			480.00000	394	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			220.00000	249	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			364.00000	293	23.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			303.00000	349	23.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,148.00000	1,036	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			37.00000	42	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,058.00000	948	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			47.00000	54	25.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			726.00000	625	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			115.00000	131	24.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			804.00000	700	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			93.00000	106	24.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,014.00000	905	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put		53.00000	61	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call		845.00000	740	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put		84.00000	95	24.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call		480.00000	394	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put		220.00000	249	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		688.00000	588	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		127.00000	144	24.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		614.00000	519	24.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		154.00000	175	24.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		545.00000	454	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		185.00000	210	24.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call		364.00000	293	23.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put		303.00000	349	23.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		282.00000	226	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		421.00000	482	25.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		174.00000	137	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		714.00000	793	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		249.00000	199	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		489.00000	555	25.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		105.00000	81	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,094.00000	1,187	29.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		53.00000	40	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		1,642.00000	1,746	32.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		30.00000	22	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,020.00000	2,128	33.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		27.00000	19	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		2,116.00000	2,224	33.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call		38.00000	27	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put		1,877.00000	1,983	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		33.00000	23	32.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,972.00000	2,079	32.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		43.00000	32	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,782.00000	1,888	32.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		33.00000	23	32.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,972.00000	2,079	32.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		25.00000	17	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		2,164.00000	2,273	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		22.00000	15	33.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		2,261.00000	2,371	33.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call		19.00000	13	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put		2,358.00000	2,468	33.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call		16.00000	11	33.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put		2,456.00000	2,567	33.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call		20.00000	14	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put		2,309.00000	2,419	33.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.55	Call			18.00000	12	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,407.00000	2,518	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			13.00000	9	33.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,603.00000	2,714	33.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			10.00000	6	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,799.00000	2,912	34.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			9.00000	5	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,898.00000	3,011	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			8.00000	5	34.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,997.00000	3,111	34.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			7.00000	4	35.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,096.00000	3,210	35.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			12.00000	8	33.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,652.00000	2,764	33.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			11.00000	7	34.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,750.00000	2,863	34.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			8.00000	5	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,948.00000	3,061	34.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			18.00000	12	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,407.00000	2,518	33.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			9.00000	5	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,898.00000	3,011	34.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			25.00000	17	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,164.00000	2,273	33.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			22.00000	15	33.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,261.00000	2,371	33.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			35.00000	25	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,924.00000	2,031	32.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			23.00000	16	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,212.00000	2,322	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			131.00000	102	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			920.00000	1,008	28.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			146.00000	114	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			836.00000	920	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			265.00000	212	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			454.00000	518	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			235.00000	187	25.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			524.00000	593	25.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			235.00000	187	25.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			524.00000	593	25.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			265.00000	212	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			454.00000	518	25.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,861.00000	5,744	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			4,361.00000	4,244	41.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	4.80	Put		0.00000	0	41.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call		2,862.00000	2,745	36.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Put		1.00000	1	36.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call		1,380.00000	1,266	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put		19.00000	21	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call		7.00000	4	35.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put		3,146.00000	3,260	35.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call		2.00000	1	40.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put		4,641.00000	4,757	40.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call		1.00000	0	44.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put		6,140.00000	6,256	44.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call		6,111.00000	5,994	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put		0.00000	0	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call		4,611.00000	4,494	42.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put		0.00000	0	42.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call		3,112.00000	2,995	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put		1.00000	1	38.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call		1,620.00000	1,504	26.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put		9.00000	10	26.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call		2.00000	2	39.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put		4,391.00000	4,507	39.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call		1.00000	0	44.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put		5,890.00000	6,006	44.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.17940	9.29760		23.90	137,691.00	15	4,685.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		570.00000	507	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		572.00000	628	24.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		614.00000	544	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		516.00000	564	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		533.00000	474	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		635.00000	694	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		551.00000	490	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		603.00000	661	24.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		451.00000	400	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		804.00000	871	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		284.00000	251	28.51	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,386.00000	1,471	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		409.00000	363	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		912.00000	983	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		350.00000	309	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,102.00000	1,180	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		397.00000	351	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		949.00000	1,022	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		437.00000	387	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		839.00000	908	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		423.00000	375	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 14/09/2009 Currency Future	9.75	Put			875.00000	945	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			384.00000	340	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			987.00000	1,061	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			384.00000	340	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			987.00000	1,061	26.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			310.00000	274	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,262.00000	1,344	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			301.00000	266	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,303.00000	1,386	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			292.00000	258	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,344.00000	1,429	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			292.00000	258	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,344.00000	1,429	28.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			268.00000	237	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,470.00000	1,557	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			240.00000	211	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,642.00000	1,732	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			206.00000	182	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,859.00000	1,952	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			70.00000	61	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,773.00000	3,882	35.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			219.00000	193	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,771.00000	1,863	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			226.00000	199	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,728.00000	1,819	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			232.00000	205	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,685.00000	1,775	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			276.00000	243	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,428.00000	1,514	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			319.00000	282	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,222.00000	1,303	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			253.00000	224	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,556.00000	1,644	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			246.00000	218	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,599.00000	1,688	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			339.00000	300	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,142.00000	1,220	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			372.00000	329	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,025.00000	1,100	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			329.00000	291	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,181.00000	1,261	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			260.00000	230	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,513.00000	1,601	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			253.00000	224	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,556.00000	1,644	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.85	Call			219.00000	193	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,771.00000	1,863	30.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			260.00000	230	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,513.00000	1,601	29.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			301.00000	266	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,303.00000	1,386	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			319.00000	282	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,222.00000	1,303	27.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			361.00000	319	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,063.00000	1,140	27.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			169.00000	149	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,171.00000	2,269	31.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			466.00000	414	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			769.00000	834	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			437.00000	387	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			839.00000	908	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			409.00000	363	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			912.00000	983	26.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			284.00000	251	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,386.00000	1,471	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			482.00000	428	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			734.00000	798	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			451.00000	400	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			804.00000	871	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			498.00000	442	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			701.00000	763	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			339.00000	300	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,142.00000	1,220	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			212.00000	187	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,815.00000	1,908	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			200.00000	176	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,903.00000	1,997	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			329.00000	291	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,181.00000	1,261	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			195.00000	171	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,947.00000	2,042	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			184.00000	162	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,036.00000	2,132	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			226.00000	199	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,728.00000	1,819	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			195.00000	171	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,947.00000	2,042	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			174.00000	153	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,126.00000	2,223	31.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			212.00000	187	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,815.00000	1,908	30.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			189.00000	166	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,992.00000	2,087	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			350.00000	309	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,102.00000	1,180	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			189.00000	166	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,992.00000	2,087	30.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			179.00000	157	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,081.00000	2,178	30.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			246.00000	218	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,599.00000	1,688	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			184.00000	162	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,036.00000	2,132	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			164.00000	145	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,217.00000	2,315	31.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			637.00000	563	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			489.00000	534	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			515.00000	458	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			667.00000	728	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			482.00000	428	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			734.00000	798	25.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			660.00000	585	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			463.00000	506	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			533.00000	474	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			635.00000	694	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			591.00000	525	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			544.00000	596	24.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			515.00000	458	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			667.00000	728	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			397.00000	351	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			949.00000	1,022	26.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			372.00000	329	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,025.00000	1,100	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			614.00000	544	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			516.00000	564	24.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			466.00000	414	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			769.00000	834	25.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			685.00000	608	23.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			437.00000	479	23.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			819.00000	734	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			322.00000	354	23.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			848.00000	761	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			301.00000	332	23.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			685.00000	608	23.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			437.00000	479	23.70	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 14/09/2009 Currency Future	8.70	Call		878.00000	790	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		281.00000	310	23.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call		710.00000	632	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put		413.00000	452	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		660.00000	585	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		463.00000	506	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call		5,898.00000	5,779	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put		0.00000	0	39.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call		4,399.00000	4,281	36.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put		2.00000	1	36.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call		2,907.00000	2,790	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put		10.00000	10	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call		1,465.00000	1,356	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put		68.00000	76	21.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call		96.00000	84	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put		3,198.00000	3,304	34.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call		45.00000	38	36.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put		4,647.00000	4,759	36.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call		17.00000	13	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put		6,120.00000	6,234	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call		6,098.00000	5,979	40.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put		0.00000	0	40.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call		4,599.00000	4,480	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put		1.00000	1	37.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call		3,105.00000	2,987	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put		8.00000	8	29.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call		1,640.00000	1,527	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put		42.00000	47	21.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call		107.00000	94	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put		3,009.00000	3,114	33.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call		51.00000	44	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put		4,453.00000	4,564	36.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call		20.00000	16	37.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put		5,922.00000	6,036	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.29730	9.41770		24.24	1,859,460.00	200	940.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		747.00000	683	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		729.00000	786	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		728.00000	666	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		760.00000	818	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		789.00000	719	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		671.00000	722	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		692.00000	633	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		825.00000	885	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		833.00000	760	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		616.00000	663	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Call			728.00000	666	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			760.00000	818	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			710.00000	649	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			792.00000	852	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			612.00000	559	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			994.00000	1,061	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			583.00000	532	26.01	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,065.00000	1,135	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			518.00000	473	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,250.00000	1,326	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			556.00000	507	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,138.00000	1,210	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			597.00000	545	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,029.00000	1,098	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			597.00000	545	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,029.00000	1,098	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			543.00000	495	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,175.00000	1,248	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			210.00000	193	32.09	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,093.00000	3,195	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			473.00000	432	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,405.00000	1,484	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			452.00000	413	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,484.00000	1,566	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			442.00000	404	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,524.00000	1,607	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			423.00000	387	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,605.00000	1,690	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			389.00000	356	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,771.00000	1,859	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			348.00000	318	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,980.00000	2,071	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			355.00000	325	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,938.00000	2,028	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			372.00000	340	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,854.00000	1,943	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			483.00000	442	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,366.00000	1,444	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			462.00000	422	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,444.00000	1,525	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			414.00000	379	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,646.00000	1,732	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			397.00000	363	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,729.00000	1,816	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			389.00000	356	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,771.00000	1,859	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		506.00000	462	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,288.00000	1,365	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		530.00000	484	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,212.00000	1,287	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		432.00000	395	27.93	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		1,565.00000	1,648	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		405.00000	371	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,688.00000	1,774	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		530.00000	484	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,212.00000	1,287	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		161.00000	148	33.39	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		3,743.00000	3,850	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		333.00000	305	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,065.00000	2,157	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		340.00000	311	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,022.00000	2,114	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		312.00000	285	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,194.00000	2,288	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		325.00000	298	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,108.00000	2,201	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		210.00000	193	32.09	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,093.00000	3,195	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		275.00000	252	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,457.00000	2,555	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		287.00000	262	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,369.00000	2,465	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		235.00000	215	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		2,817.00000	2,918	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		202.00000	185	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,184.00000	3,288	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		173.00000	159	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,556.00000	3,662	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		150.00000	138	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,932.00000	4,040	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		244.00000	224	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,727.00000	2,826	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		180.00000	165	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,462.00000	3,568	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		155.00000	142	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,838.00000	3,945	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,213.00000	1,118	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		296.00000	321	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		880.00000	804	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		562.00000	606	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.70	Call			643.00000	587	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			925.00000	990	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			226.00000	207	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,909.00000	3,010	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			145.00000	133	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,027.00000	4,136	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,278.00000	1,180	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			261.00000	283	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			929.00000	850	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			511.00000	552	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			675.00000	617	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			858.00000	920	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			506.00000	462	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,288.00000	1,365	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			299.00000	274	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,281.00000	2,376	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			187.00000	171	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,369.00000	3,474	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,035.00000	949	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			417.00000	452	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			254.00000	233	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,636.00000	2,735	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			131.00000	120	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,313.00000	4,423	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			981.00000	898	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			463.00000	501	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			194.00000	178	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,277.00000	3,381	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			155.00000	142	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,838.00000	3,945	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			126.00000	116	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,409.00000	4,519	34.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,092.00000	1,003	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			374.00000	405	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			789.00000	719	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			671.00000	722	24.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			264.00000	242	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,547.00000	2,645	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			167.00000	153	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,649.00000	3,756	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			135.00000	124	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,217.00000	4,327	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,151.00000	1,059	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			334.00000	362	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			218.00000	200	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,000.00000	3,103	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		173.00000	159	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,556.00000	3,662	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		140.00000	128	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,122.00000	4,231	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		1,063.00000	976	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		395.00000	428	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		768.00000	701	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		700.00000	753	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		569.00000	520	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,101.00000	1,172	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		259.00000	237	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		2,591.00000	2,690	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		206.00000	189	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,138.00000	3,242	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		164.00000	150	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		3,696.00000	3,803	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		133.00000	122	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,265.00000	4,375	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		1,416.00000	1,312	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		198.00000	215	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,035.00000	949	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		417.00000	452	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		254.00000	233	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,636.00000	2,735	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		1,489.00000	1,383	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		171.00000	185	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		1,526.00000	1,419	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		158.00000	172	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		1,121.00000	1,031	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		354.00000	383	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		811.00000	739	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		643.00000	692	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		348.00000	318	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,980.00000	2,071	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		270.00000	247	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,502.00000	2,600	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		214.00000	196	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,046.00000	3,149	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		170.00000	156	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,602.00000	3,709	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,642.00000	1,532	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		124.00000	134	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		880.00000	804	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		562.00000	606	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Call			226.00000	207	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,909.00000	3,010	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,603.00000	1,493	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			135.00000	146	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,182.00000	1,088	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			314.00000	341	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			856.00000	782	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			589.00000	634	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			627.00000	573	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			959.00000	1,025	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			363.00000	333	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,896.00000	1,985	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			281.00000	257	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,413.00000	2,510	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			222.00000	204	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,955.00000	3,056	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			147.00000	135	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,980.00000	4,088	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,812.00000	1,699	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			94.00000	101	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,346.00000	1,245	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			228.00000	248	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			312.00000	285	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,194.00000	2,288	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,857.00000	1,743	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			89.00000	96	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,381.00000	1,278	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			213.00000	231	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,008.00000	923	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			440.00000	476	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			319.00000	292	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,151.00000	2,244	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			249.00000	228	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,681.00000	2,781	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,902.00000	1,788	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			85.00000	91	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,564.00000	1,456	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			146.00000	159	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			833.00000	760	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			616.00000	663	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,312.00000	1,212	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			244.00000	265	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			955.00000	873	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			487.00000	526	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			305.00000	279	29.92	0.00	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	11.35	Put			2,238.00000	2,332	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			240.00000	219	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,772.00000	2,872	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			191.00000	175	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,323.00000	3,427	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			124.00000	114	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,457.00000	4,567	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			981.00000	898	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			463.00000	501	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			244.00000	224	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,727.00000	2,826	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			118.00000	109	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,600.00000	4,711	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			122.00000	113	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,505.00000	4,615	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,008.00000	923	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			440.00000	476	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			249.00000	228	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,681.00000	2,781	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			198.00000	182	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,230.00000	3,334	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			129.00000	118	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,361.00000	4,471	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			114.00000	105	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			4,696.00000	4,807	35.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,452.00000	1,347	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			184.00000	200	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,346.00000	1,245	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			228.00000	248	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,416.00000	1,312	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			198.00000	215	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,812.00000	1,699	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			94.00000	101	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,526.00000	1,419	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			158.00000	172	21.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			1,246.00000	1,149	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			278.00000	302	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			270.00000	247	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,502.00000	2,600	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			170.00000	156	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,602.00000	3,709	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			112.00000	103	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			4,744.00000	4,855	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,682.00000	1,570	21.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			114.00000	123	21.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.45	Call			137.00000	126	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,170.00000	4,279	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,767.00000	1,654	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			99.00000	107	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			142.00000	131	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,075.00000	4,183	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			2,086.00000	1,970	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			68.00000	73	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			2,226.00000	2,109	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			58.00000	62	22.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,121.00000	1,031	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			354.00000	383	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			432.00000	395	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,565.00000	1,648	27.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			183.00000	168	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,416.00000	3,521	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			158.00000	145	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			3,790.00000	3,898	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			2,272.00000	2,156	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			55.00000	58	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,151.00000	1,059	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			334.00000	362	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,948.00000	1,833	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			80.00000	86	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			955.00000	873	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			487.00000	526	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			380.00000	348	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			1,812.00000	1,901	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			281.00000	257	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,413.00000	2,510	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			142.00000	131	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,075.00000	4,183	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			2,179.00000	2,063	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			61.00000	65	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,092.00000	1,003	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			374.00000	405	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			2,557.00000	2,438	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			39.00000	41	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,812.00000	1,699	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			94.00000	101	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			2,604.00000	2,486	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			37.00000	39	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			518.00000	473	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,250.00000	1,326	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			2,509.00000	2,391	23.95	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	6.95	Put			41.00000	44	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,767.00000	1,654	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			99.00000	107	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,312.00000	1,212	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			244.00000	265	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			494.00000	452	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,327.00000	1,404	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			206.00000	189	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,138.00000	3,242	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			2,509.00000	2,391	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			41.00000	44	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,652.00000	2,534	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			35.00000	37	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,868.00000	5,748	39.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			1.00000	1	39.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			4,373.00000	4,253	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	6	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,893.00000	2,774	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			26.00000	27	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			66.00000	60	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,198.00000	6,313	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			6,118.00000	5,998	40.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	40.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,622.00000	4,501	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			4.00000	4	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			3,136.00000	3,017	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			19.00000	20	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,722.00000	1,610	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			104.00000	113	21.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			74.00000	68	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			5,956.00000	6,071	37.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.41190		9.53540		24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			878.00000	812	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			892.00000	950	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			917.00000	847	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			832.00000	885	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			937.00000	865	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			802.00000	853	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			842.00000	779	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			957.00000	1,017	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			842.00000	779	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			957.00000	1,017	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			493.00000	457	28.26	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,007.00000	2,095	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			419.00000	388	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,384.00000	2,477	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		1,047.00000	967	23.77	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		661.00000	706	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		860.00000	795	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		924.00000	983	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		760.00000	703	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,125.00000	1,191	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		716.00000	662	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,231.00000	1,300	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		649.00000	601	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,414.00000	1,489	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		702.00000	649	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,267.00000	1,337	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		745.00000	689	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,160.00000	1,227	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		745.00000	689	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,160.00000	1,227	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		688.00000	636	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,303.00000	1,374	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		322.00000	299	30.70	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,087.00000	3,187	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		776.00000	717	25.39	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,090.00000	1,155	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		688.00000	636	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,303.00000	1,374	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		602.00000	557	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,567.00000	1,645	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		591.00000	547	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,606.00000	1,685	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		614.00000	568	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,528.00000	1,606	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		580.00000	537	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,645.00000	1,725	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		550.00000	509	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,764.00000	1,847	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		502.00000	465	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,967.00000	2,053	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		458.00000	424	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,173.00000	2,263	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		466.00000	432	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,131.00000	2,220	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		484.00000	448	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,048.00000	2,136	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		475.00000	440	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,090.00000	2,178	28.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.85	Call			530.00000	491	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,845.00000	1,930	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			540.00000	500	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,804.00000	1,888	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			511.00000	474	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,926.00000	2,012	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			493.00000	457	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,007.00000	2,095	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			521.00000	483	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,886.00000	1,971	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			560.00000	518	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,724.00000	1,806	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			580.00000	537	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,645.00000	1,725	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			540.00000	500	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,804.00000	1,888	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			450.00000	417	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,215.00000	2,305	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			428.00000	397	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,333.00000	2,425	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			442.00000	409	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,257.00000	2,348	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			442.00000	409	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,257.00000	2,348	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			434.00000	402	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,299.00000	2,390	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			398.00000	369	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,513.00000	2,607	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			427.00000	395	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,341.00000	2,433	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			385.00000	357	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,599.00000	2,695	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			412.00000	382	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			2,427.00000	2,520	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			405.00000	375	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,470.00000	2,563	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			808.00000	747	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,023.00000	1,085	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			716.00000	662	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,231.00000	1,300	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			662.00000	612	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,377.00000	1,450	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			637.00000	589	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,452.00000	1,527	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			297.00000	276	31.12	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 15/03/2010 Currency Future	12.55	Put			3,312.00000	3,414	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			897.00000	829	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			862.00000	917	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			405.00000	375	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			2,470.00000	2,563	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			207.00000	193	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			4,371.00000	4,481	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			958.00000	885	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			773.00000	823	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			530.00000	491	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,845.00000	1,930	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			216.00000	201	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,231.00000	4,339	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,001.00000	925	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			716.00000	763	23.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			223.00000	207	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,137.00000	4,245	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,024.00000	946	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			688.00000	734	23.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			484.00000	448	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,048.00000	2,136	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			226.00000	210	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,091.00000	4,198	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,070.00000	989	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			635.00000	677	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			233.00000	217	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,998.00000	4,105	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			372.00000	345	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,687.00000	2,783	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			192.00000	179	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			4,607.00000	4,717	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			825.00000	763	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			989.00000	1,051	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			391.00000	363	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,556.00000	2,651	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			378.00000	351	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,643.00000	2,739	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			195.00000	182	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			4,560.00000	4,670	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			372.00000	345	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,687.00000	2,783	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			360.00000	334	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,775.00000	2,872	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			349.00000	323	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,863.00000	2,961	30.21	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 15/03/2010 Currency Future	14.15	Call			181.00000	169	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,796.00000	4,907	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			792.00000	732	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,056.00000	1,120	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			450.00000	417	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,215.00000	2,305	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			378.00000	351	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,643.00000	2,739	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			366.00000	339	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,731.00000	2,827	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			189.00000	177	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			4,654.00000	4,765	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			201.00000	187	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			4,466.00000	4,575	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			979.00000	905	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			744.00000	793	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			219.00000	204	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,184.00000	4,292	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,222.00000	1,133	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			487.00000	521	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			241.00000	224	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,905.00000	4,012	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,143.00000	1,058	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			558.00000	597	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			570.00000	527	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,684.00000	1,766	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			475.00000	440	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,090.00000	2,178	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			230.00000	214	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,044.00000	4,152	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			521.00000	483	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,886.00000	1,971	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			434.00000	402	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,299.00000	2,390	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			213.00000	198	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,278.00000	4,386	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,195.00000	1,107	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			510.00000	545	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			591.00000	547	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,606.00000	1,685	27.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			570.00000	527	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,684.00000	1,766	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			237.00000	220	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,951.00000	4,058	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,118.00000	1,035	23.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.00	Put			583.00000	623	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			210.00000	195	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,325.00000	4,433	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,249.00000	1,159	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			464.00000	497	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			244.00000	227	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,859.00000	3,965	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,335.00000	1,240	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			399.00000	428	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			625.00000	578	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			1,490.00000	1,566	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			256.00000	238	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			3,721.00000	3,826	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			1,364.00000	1,268	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			379.00000	406	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			637.00000	589	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,452.00000	1,527	26.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			260.00000	242	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			3,675.00000	3,780	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			1,425.00000	1,327	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			340.00000	365	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			269.00000	250	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			3,584.00000	3,688	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			1,395.00000	1,297	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			359.00000	385	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			675.00000	624	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,340.00000	1,412	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			649.00000	601	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,414.00000	1,489	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			265.00000	246	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			3,629.00000	3,734	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,658.00000	1,551	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			223.00000	239	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			730.00000	675	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,195.00000	1,263	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			302.00000	280	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,267.00000	3,368	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,623.00000	1,517	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			238.00000	255	21.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,730.00000	1,621	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			195.00000	209	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			792.00000	732	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,056.00000	1,120	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			313.00000	290	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,177.00000	3,278	30.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,767.00000	1,656	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			182.00000	194	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			317.00000	294	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,132.00000	3,232	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,522.00000	1,419	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			286.00000	307	22.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			702.00000	649	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,267.00000	1,337	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			675.00000	624	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,340.00000	1,412	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			282.00000	262	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,447.00000	3,550	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,694.00000	1,585	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			208.00000	223	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			776.00000	717	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,090.00000	1,155	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			307.00000	285	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,222.00000	3,323	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,804.00000	1,693	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			169.00000	181	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			825.00000	763	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			989.00000	1,051	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			2,017.00000	1,902	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			132.00000	140	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			917.00000	847	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			832.00000	885	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			317.00000	294	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,132.00000	3,232	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			2,060.00000	1,945	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			125.00000	133	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			979.00000	905	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			744.00000	793	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			2,104.00000	1,988	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			119.00000	126	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			958.00000	885	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			773.00000	823	24.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			327.00000	303	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,042.00000	3,142	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			2,148.00000	2,032	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			113.00000	120	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,888.00000	5,762	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			3.00000	0	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			4,398.00000	4,275	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			13.00000	13	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,928.00000	2,806	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.65	Put		42.00000	44	23.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		287.00000	267	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		3,402.00000	3,505	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		116.00000	108	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		6,230.00000	6,346	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		6,137.00000	6,012	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		2.00000	0	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		4,646.00000	4,523	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		10.00000	11	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		3,166.00000	3,044	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		30.00000	32	23.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		128.00000	120	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		5,993.00000	6,108	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.50740	9.63220		24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		1,004.00000	933	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,022.00000	1,076	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		1,041.00000	968	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		959.00000	1,011	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		1,061.00000	986	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		928.00000	979	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		968.00000	900	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,086.00000	1,142	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		1,022.00000	950	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		990.00000	1,043	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		485.00000	449	29.00	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		2,752.00000	2,842	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		1,208.00000	1,125	23.58	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		726.00000	768	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		986.00000	916	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,054.00000	1,109	24.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		886.00000	823	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,254.00000	1,316	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		841.00000	781	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,359.00000	1,424	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		773.00000	717	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,541.00000	1,610	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		827.00000	768	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,395.00000	1,460	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		871.00000	809	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,289.00000	1,351	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		452.00000	418	29.43	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		2,969.00000	3,061	29.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		1,101.00000	1,024	24.10	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		868.00000	916	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,871.00000	1,760	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.00	Put			239.00000	253	21.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			951.00000	884	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,119.00000	1,176	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			918.00000	853	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,186.00000	1,245	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			856.00000	795	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,324.00000	1,387	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			800.00000	742	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,467.00000	1,535	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			422.00000	391	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,190.00000	3,283	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,836.00000	1,726	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			254.00000	269	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			934.00000	868	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,152.00000	1,211	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			902.00000	838	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,220.00000	1,280	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			813.00000	755	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,431.00000	1,497	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			786.00000	730	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,504.00000	1,572	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			416.00000	386	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,234.00000	3,328	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,735.00000	1,628	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			303.00000	320	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			918.00000	853	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,186.00000	1,245	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			800.00000	742	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,467.00000	1,535	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			748.00000	694	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			1,616.00000	1,687	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			399.00000	369	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,367.00000	3,462	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,638.00000	1,535	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			356.00000	378	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			871.00000	809	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,289.00000	1,351	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			786.00000	730	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,504.00000	1,572	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			760.00000	706	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			1,578.00000	1,648	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			736.00000	683	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			1,654.00000	1,725	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			712.00000	661	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			1,730.00000	1,804	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.75	Call			382.00000	353	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			3,499.00000	3,596	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,768.00000	1,660	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			286.00000	303	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			934.00000	868	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,152.00000	1,211	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			405.00000	375	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,323.00000	3,417	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			2,069.00000	1,954	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			187.00000	197	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,080.00000	1,005	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			898.00000	947	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			902.00000	838	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,220.00000	1,280	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			2,110.00000	1,995	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			177.00000	187	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			1,101.00000	1,024	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			868.00000	916	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			951.00000	884	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,119.00000	1,176	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			445.00000	412	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,013.00000	3,105	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			2,151.00000	2,035	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			168.00000	178	21.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			1,121.00000	1,043	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			839.00000	886	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			1,080.00000	1,005	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			898.00000	947	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			439.00000	407	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,057.00000	3,149	29.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			2,192.00000	2,076	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			160.00000	168	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			1,142.00000	1,063	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			810.00000	855	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,887.00000	5,762	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			5.00000	5	35.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			4,402.00000	4,277	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			19.00000	20	28.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,940.00000	2,817	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			57.00000	60	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,702.00000	1,596	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			320.00000	339	21.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			589.00000	547	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,207.00000	2,289	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			253.00000	234	32.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.25	Put		4,871.00000	4,977	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		170.00000	157	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		6,288.00000	6,400	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		6,136.00000	6,011	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		4.00000	4	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		4,649.00000	4,524	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		16.00000	17	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		3,173.00000	3,049	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		40.00000	42	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		638.00000	592	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,006.00000	2,085	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		411.00000	380	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,279.00000	3,373	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		271.00000	251	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		4,638.00000	4,743	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		186.00000	172	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		6,053.00000	6,165	33.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.21930	13.40210		20.08	3,595,649.60	272	17,136.00
£ / R On 12/06/2009 Currency Future	13.40	Call		403.00000	327	20.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		401.00000	508	20.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		427.00000	344	20.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		375.00000	475	20.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		384.00000	311	21.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		432.00000	542	21.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		249.00000	199	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		747.00000	880	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		331.00000	267	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		529.00000	648	21.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		316.00000	254	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		564.00000	685	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		301.00000	242	22.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		599.00000	723	22.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		261.00000	209	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		709.00000	840	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		217.00000	172	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		865.00000	1,003	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		238.00000	190	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		786.00000	920	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		249.00000	199	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		747.00000	880	23.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		227.00000	181	23.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		825.00000	961	23.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		198.00000	157	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		946.00000	1,088	24.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.20	Call			190.00000	150	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			988.00000	1,131	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			181.00000	143	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,029.00000	1,174	24.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			174.00000	137	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,072.00000	1,218	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			207.00000	165	23.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			905.00000	1,045	23.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			130.00000	101	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,378.00000	1,532	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			107.00000	80	27.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,605.00000	1,761	27.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			72.00000	50	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,070.00000	2,231	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			91.00000	66	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,789.00000	1,947	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			99.00000	73	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,697.00000	1,853	27.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			95.00000	69	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,743.00000	1,900	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			107.00000	80	27.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,605.00000	1,761	27.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			159.00000	125	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,157.00000	1,306	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			141.00000	110	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,289.00000	1,441	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			125.00000	97	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,423.00000	1,578	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			115.00000	88	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,513.00000	1,669	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			111.00000	84	26.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,559.00000	1,714	26.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			103.00000	76	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,651.00000	1,807	27.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			130.00000	101	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,378.00000	1,532	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			120.00000	92	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,468.00000	1,623	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			135.00000	105	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,333.00000	1,486	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			135.00000	105	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,333.00000	1,486	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			147.00000	115	25.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,245.00000	1,395	25.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			166.00000	131	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.35	Put		1,114.00000	1,262	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		153.00000	120	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		1,201.00000	1,351	25.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		75.00000	52	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		2,023.00000	2,183	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		87.00000	63	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,835.00000	1,994	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		75.00000	52	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		2,023.00000	2,183	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		95.00000	69	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,743.00000	1,900	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		69.00000	48	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		2,117.00000	2,279	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		81.00000	57	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		1,929.00000	2,088	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		198.00000	157	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		946.00000	1,088	24.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		111.00000	84	26.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,559.00000	1,714	26.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		84.00000	60	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,882.00000	2,041	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		64.00000	44	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,212.00000	2,374	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		50.00000	32	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,548.00000	2,713	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		42.00000	26	30.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,790.00000	2,957	30.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		52.00000	34	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,500.00000	2,664	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		60.00000	40	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,307.00000	2,471	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		57.00000	38	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		2,355.00000	2,519	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		62.00000	42	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,260.00000	2,423	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		55.00000	37	29.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		2,403.00000	2,567	29.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		62.00000	42	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		2,260.00000	2,423	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		37.00000	23	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,985.00000	3,154	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		47.00000	30	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,644.00000	2,810	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		44.00000	27	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,741.00000	2,908	30.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.50	Call			34.00000	21	32.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,132.00000	3,301	32.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			41.00000	25	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,839.00000	3,006	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			36.00000	22	31.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,034.00000	3,203	31.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			31.00000	20	32.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,229.00000	3,400	32.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			29.00000	18	32.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,327.00000	3,499	32.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			28.00000	18	32.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,376.00000	3,549	32.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			35.00000	21	31.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,083.00000	3,252	31.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			40.00000	24	31.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,887.00000	3,055	31.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			27.00000	17	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,425.00000	3,598	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			21.00000	14	34.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,769.00000	3,945	34.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			23.00000	15	34.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,671.00000	3,846	34.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			17.00000	12	35.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,115.00000	4,293	35.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			14.00000	10	36.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,412.00000	4,591	36.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			6.00000	7	38.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,004.00000	5,188	38.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			2.00000	5	39.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,600.00000	5,786	39.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			1.00000	5	40.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,749.00000	5,936	40.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			3.00000	6	39.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,401.00000	5,586	39.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			6.00000	7	38.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,954.00000	5,138	38.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			8.00000	8	37.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,856.00000	5,039	37.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			3.00000	6	39.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,351.00000	5,537	39.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			20.00000	14	34.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,868.00000	4,044	34.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			38.00000	24	31.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,936.00000	3,104	31.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			53.00000	35	29.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.80	Put		2,451.00000	2,616	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		91.00000	66	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,789.00000	1,947	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		78.00000	55	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,975.00000	2,135	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		72.00000	50	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,070.00000	2,231	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call		67.00000	46	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put		2,164.00000	2,326	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		115.00000	88	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,513.00000	1,669	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call		78.00000	55	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put		1,975.00000	2,135	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		87.00000	63	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,835.00000	1,994	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		64.00000	44	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		2,212.00000	2,374	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call		53.00000	35	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put		2,451.00000	2,616	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		50.00000	32	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,548.00000	2,713	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		60.00000	40	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		2,307.00000	2,471	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		41.00000	25	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		2,839.00000	3,006	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		50.00000	32	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,548.00000	2,713	30.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		44.00000	27	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		2,741.00000	2,908	30.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call		48.00000	31	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put		2,596.00000	2,762	30.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call		45.00000	29	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put		2,693.00000	2,859	30.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		36.00000	22	31.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		3,034.00000	3,203	31.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		47.00000	30	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,644.00000	2,810	30.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call		38.00000	24	31.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put		2,936.00000	3,104	31.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		31.00000	20	32.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		3,229.00000	3,400	32.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call		27.00000	17	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put		3,425.00000	3,598	33.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		29.00000	18	32.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		3,327.00000	3,499	32.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.90	Call			25.00000	16	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,523.00000	3,697	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			23.00000	15	33.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,621.00000	3,796	33.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			25.00000	16	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,523.00000	3,697	33.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			22.00000	15	34.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,720.00000	3,895	34.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			32.00000	20	32.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,180.00000	3,351	32.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			30.00000	19	32.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,278.00000	3,450	32.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			26.00000	17	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,474.00000	3,648	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			24.00000	16	33.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,572.00000	3,747	33.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			42.00000	26	30.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,790.00000	2,957	30.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			37.00000	23	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,985.00000	3,154	31.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			26.00000	17	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,474.00000	3,648	33.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			18.00000	13	35.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,966.00000	4,144	35.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			17.00000	12	35.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,065.00000	4,243	35.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			16.00000	12	35.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,164.00000	4,342	35.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			15.00000	11	36.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,263.00000	4,442	36.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			5.00000	7	38.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,053.00000	5,238	38.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			5.00000	7	38.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,152.00000	5,337	38.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			4.00000	6	38.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,252.00000	5,437	38.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			3.00000	6	39.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,450.00000	5,636	39.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			2.00000	5	39.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,550.00000	5,736	39.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			2.00000	5	39.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,650.00000	5,836	39.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			13.00000	10	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,461.00000	4,641	36.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			13.00000	9	37.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.95	Put		4,561.00000	4,740	37.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		11.00000	9	37.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,659.00000	4,840	37.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		9.00000	8	37.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,757.00000	4,939	37.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		13.00000	9	37.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,561.00000	4,740	37.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		9.00000	8	37.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,757.00000	4,939	37.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		5.00000	7	38.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,053.00000	5,238	38.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		4.00000	6	38.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,252.00000	5,437	38.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		5.00000	7	38.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,103.00000	5,287	38.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		4.00000	6	38.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,202.00000	5,387	38.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		3.00000	6	38.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,301.00000	5,487	38.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		2.00000	5	39.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,500.00000	5,686	39.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		2.00000	5	40.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,699.00000	5,886	40.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		1.00000	5	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		5,799.00000	5,985	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		3.00000	6	39.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,450.00000	5,636	39.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		2.00000	5	39.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,650.00000	5,836	39.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		1.00000	4	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		5,849.00000	6,035	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		1.00000	4	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		5,949.00000	6,135	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call		1.00000	4	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put		6,049.00000	6,234	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call		1.00000	3	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put		6,148.00000	6,334	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		2.00000	5	39.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,500.00000	5,686	39.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call		1.00000	4	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put		5,899.00000	6,085	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call		1.00000	4	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put		5,999.00000	6,185	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call		18.00000	13	35.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put		4,016.00000	4,193	35.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.60	Call			16.00000	11	35.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,214.00000	4,392	35.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			15.00000	11	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,313.00000	4,492	36.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			13.00000	10	36.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,511.00000	4,690	36.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			12.00000	9	37.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,610.00000	4,790	37.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			10.00000	9	37.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,708.00000	4,889	37.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			8.00000	8	37.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,806.00000	4,989	37.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			22.00000	15	34.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,720.00000	3,895	34.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			20.00000	14	34.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,818.00000	3,995	34.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			19.00000	13	34.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,917.00000	4,094	34.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			18.00000	13	35.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,016.00000	4,193	35.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			13.00000	10	36.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,511.00000	4,690	36.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			30.00000	19	32.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,278.00000	3,450	32.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			21.00000	14	34.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,769.00000	3,945	34.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			23.00000	15	34.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,671.00000	3,846	34.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			18.00000	13	35.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,966.00000	4,144	35.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			16.00000	12	35.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,164.00000	4,342	35.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			35.00000	21	31.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,083.00000	3,252	31.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			52.00000	34	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,500.00000	2,664	29.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			141.00000	110	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,289.00000	1,441	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			287.00000	230	22.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			635.00000	761	22.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			217.00000	172	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			865.00000	1,003	23.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			274.00000	219	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			672.00000	800	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			159.00000	125	25.21	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	14.40	Put			1,157.00000	1,306	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			365.00000	296	21.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			463.00000	576	21.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			274.00000	219	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			672.00000	800	22.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			261.00000	209	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			709.00000	840	22.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			166.00000	131	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,114.00000	1,262	24.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			174.00000	137	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,072.00000	1,218	24.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			348.00000	281	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			496.00000	612	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			316.00000	254	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			564.00000	685	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			348.00000	281	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			496.00000	612	21.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			453.00000	362	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			351.00000	443	20.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			403.00000	327	20.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			401.00000	508	20.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			479.00000	381	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			327.00000	412	20.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			507.00000	401	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			305.00000	382	20.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,502.00000	5,319	35.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	35.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			4,002.00000	3,822	36.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	3	36.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,506.00000	2,336	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			4.00000	16	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			1,075.00000	949	22.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			73.00000	129	22.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			6.00000	7	38.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,004.00000	5,188	38.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	2	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,498.00000	6,683	40.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,952.00000	5,769	32.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	32.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,452.00000	4,271	38.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	2	38.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,954.00000	2,779	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			2.00000	10	30.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,476.00000	1,333	23.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			24.00000	63	23.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future			13.41860	13.60360		21.58	67,093.00	5	3,471.00
£ / R On 14/09/2009 Currency Future	13.60	Call		734.00000	661	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		730.00000	842	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		755.00000	678	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		702.00000	810	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		715.00000	644	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		761.00000	875	22.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		569.00000	513	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,066.00000	1,194	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		662.00000	596	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		858.00000	977	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		629.00000	566	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		925.00000	1,048	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		645.00000	581	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		892.00000	1,012	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		629.00000	566	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		925.00000	1,048	22.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		583.00000	525	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,030.00000	1,157	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		529.00000	476	23.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		1,175.00000	1,308	23.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		542.00000	488	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,138.00000	1,269	23.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		569.00000	513	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,066.00000	1,194	23.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		504.00000	454	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,250.00000	1,385	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		480.00000	433	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,327.00000	1,464	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		469.00000	423	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,366.00000	1,504	24.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		516.00000	465	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,213.00000	1,346	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		400.00000	360	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,646.00000	1,791	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		358.00000	320	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,855.00000	2,001	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		286.00000	255	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,283.00000	2,436	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		320.00000	285	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,067.00000	2,216	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		335.00000	298	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,982.00000	2,130	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		351.00000	313	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,897.00000	2,044	26.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Call			400.00000	360	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,646.00000	1,791	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			448.00000	403	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,444.00000	1,585	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			418.00000	377	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,565.00000	1,708	25.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			358.00000	320	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,855.00000	2,001	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			374.00000	336	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,771.00000	1,917	25.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			391.00000	352	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,687.00000	1,834	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			366.00000	328	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,813.00000	1,959	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			383.00000	344	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,729.00000	1,875	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			409.00000	368	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,605.00000	1,750	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			391.00000	352	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,687.00000	1,834	25.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			328.00000	292	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,024.00000	2,173	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			343.00000	305	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,939.00000	2,087	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			428.00000	385	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,524.00000	1,667	25.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			320.00000	285	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,067.00000	2,216	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			286.00000	255	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,283.00000	2,436	27.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			306.00000	272	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,152.00000	2,304	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			280.00000	249	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,327.00000	2,480	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			274.00000	244	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,371.00000	2,525	27.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			299.00000	266	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,196.00000	2,348	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			492.00000	443	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,288.00000	1,424	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			263.00000	233	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,459.00000	2,615	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			438.00000	394	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,484.00000	1,626	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			409.00000	368	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put			1,605.00000	1,750	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			313.00000	278	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,109.00000	2,260	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			516.00000	465	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,213.00000	1,346	24.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			598.00000	539	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			995.00000	1,120	23.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			613.00000	552	23.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			960.00000	1,084	23.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			555.00000	500	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,102.00000	1,231	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			458.00000	413	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,405.00000	1,544	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			328.00000	292	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,024.00000	2,173	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			252.00000	223	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,548.00000	2,705	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			313.00000	278	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,109.00000	2,260	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			263.00000	233	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,459.00000	2,615	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			252.00000	223	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,548.00000	2,705	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			242.00000	214	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,638.00000	2,796	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			232.00000	205	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,728.00000	2,887	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			366.00000	328	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,813.00000	1,959	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			293.00000	260	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,239.00000	2,392	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			268.00000	238	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,415.00000	2,570	27.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			293.00000	260	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,239.00000	2,392	27.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			257.00000	228	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,504.00000	2,660	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			247.00000	219	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,593.00000	2,750	27.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			237.00000	210	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,683.00000	2,841	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			492.00000	443	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,288.00000	1,424	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			214.00000	189	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,910.00000	3,071	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.15	Call			555.00000	500	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,102.00000	1,231	23.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			438.00000	394	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,484.00000	1,626	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			351.00000	313	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,897.00000	2,044	26.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			448.00000	403	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,444.00000	1,585	24.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			679.00000	612	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			825.00000	943	22.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			645.00000	581	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			892.00000	1,012	22.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			583.00000	525	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,030.00000	1,157	23.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			458.00000	413	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,405.00000	1,544	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			662.00000	596	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			858.00000	977	22.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			697.00000	627	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			793.00000	909	22.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			504.00000	454	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,250.00000	1,385	24.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			777.00000	696	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			674.00000	778	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			734.00000	661	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			730.00000	842	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			800.00000	715	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			647.00000	746	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			824.00000	734	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			620.00000	715	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,505.00000	5,319	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			2.00000	1	27.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			4,011.00000	3,843	28.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			7.00000	24	28.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,540.00000	2,392	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			36.00000	74	22.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,280.00000	1,154	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			276.00000	335	20.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			157.00000	133	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,653.00000	3,815	30.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			92.00000	59	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,088.00000	5,240	30.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			50.00000	20	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,547.00000	6,701	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,955.00000	5,769	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	7.65	Put		1.00000	0	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call		4,459.00000	4,286	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put		5.00000	17	30.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call		2,971.00000	2,822	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put		17.00000	53	24.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call		1,605.00000	1,460	19.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put		152.00000	192	19.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call		187.00000	162	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put		3,233.00000	3,394	29.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call		108.00000	81	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put		4,654.00000	4,812	31.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call		65.00000	27	30.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put		6,111.00000	6,258	30.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.59050	13.78040		21.90	0.00	0	416.00
£ / R On 14/12/2009 Currency Future	13.80	Call		957.00000	876	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		977.00000	1,085	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		997.00000	911	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		917.00000	1,020	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		939.00000	859	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,008.00000	1,118	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		792.00000	724	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,312.00000	1,434	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		886.00000	811	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,106.00000	1,220	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		870.00000	796	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,139.00000	1,255	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		870.00000	796	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,139.00000	1,255	22.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		853.00000	781	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,173.00000	1,290	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		807.00000	738	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,276.00000	1,397	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		749.00000	685	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,419.00000	1,545	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		777.00000	711	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,347.00000	1,470	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		763.00000	698	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,383.00000	1,507	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		736.00000	673	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,456.00000	1,582	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		639.00000	584	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,758.00000	1,894	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		650.00000	594	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,719.00000	1,854	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		710.00000	649	23.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put		1,530.00000	1,659	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		685.00000	626	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,605.00000	1,736	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		661.00000	605	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,681.00000	1,814	24.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		617.00000	564	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,837.00000	1,974	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		597.00000	546	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,916.00000	2,055	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		577.00000	527	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,996.00000	2,136	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		504.00000	459	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,324.00000	2,469	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		853.00000	781	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,173.00000	1,290	22.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		822.00000	752	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,242.00000	1,361	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		921.00000	843	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,040.00000	1,152	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		710.00000	649	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,530.00000	1,659	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		837.00000	766	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,207.00000	1,326	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		723.00000	661	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,492.00000	1,620	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		697.00000	638	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,567.00000	1,697	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		673.00000	615	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,643.00000	1,775	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		587.00000	536	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,956.00000	2,096	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		939.00000	859	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,008.00000	1,118	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		903.00000	826	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,073.00000	1,186	22.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		837.00000	766	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,207.00000	1,326	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		723.00000	661	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,492.00000	1,620	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		628.00000	574	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		1,797.00000	1,934	24.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		697.00000	638	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,567.00000	1,697	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		607.00000	555	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		1,876.00000	2,014	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.90	Call			921.00000	843	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,040.00000	1,152	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			763.00000	698	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,383.00000	1,507	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			639.00000	584	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,758.00000	1,894	24.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			1,018.00000	929	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			887.00000	988	22.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			977.00000	893	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			946.00000	1,052	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			777.00000	711	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,347.00000	1,470	23.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			1,039.00000	947	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			858.00000	957	21.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,488.00000	5,310	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			7.00000	19	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			4,004.00000	3,836	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			23.00000	46	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,582.00000	2,425	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			101.00000	134	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,440.00000	1,324	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			460.00000	533	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			472.00000	430	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,492.00000	2,639	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			298.00000	269	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,818.00000	3,979	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			197.00000	174	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,216.00000	5,383	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			126.00000	104	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,645.00000	6,813	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,935.00000	5,754	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			5.00000	14	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,446.00000	4,277	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			15.00000	37	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,989.00000	2,827	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			58.00000	87	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,724.00000	1,592	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			294.00000	351	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			549.00000	500	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,119.00000	2,259	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			342.00000	310	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,412.00000	3,569	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			222.00000	198	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,792.00000	4,958	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			151.00000	126	31.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.85	Put		6,221.00000	6,385	31.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.89090	14.08670		22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,342.00000	1,282	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,355.00000	1,491	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,377.00000	1,316	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,291.00000	1,426	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,324.00000	1,265	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,387.00000	1,524	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,175.00000	1,124	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,688.00000	1,833	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,255.00000	1,200	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,518.00000	1,659	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,619.00000	1,545	22.14	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		933.00000	1,054	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		602.00000	578	27.85	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,016.00000	4,187	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,396.00000	1,334	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,259.00000	1,393	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		2,201.00000	2,074	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		464.00000	533	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		1,888.00000	1,798	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		652.00000	757	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,642.00000	1,566	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		905.00000	1,025	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		1,433.00000	1,370	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,197.00000	1,329	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		973.00000	933	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,236.00000	2,392	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		771.00000	743	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,035.00000	3,202	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		623.00000	598	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		3,887.00000	4,057	27.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		501.00000	483	28.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		4,764.00000	4,942	28.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		2,236.00000	2,108	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		449.00000	517	20.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,915.00000	1,824	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		629.00000	733	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		1,665.00000	1,588	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		878.00000	997	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,452.00000	1,388	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,166.00000	1,298	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		1,272.00000	1,216	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,485.00000	1,625	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		984.00000	944	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.30	Put		2,198.00000	2,354	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		780.00000	751	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		2,993.00000	3,160	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		630.00000	604	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		3,844.00000	4,014	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		506.00000	488	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,719.00000	4,897	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		5,513.00000	5,340	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		27.00000	49	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		4,064.00000	3,899	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		77.00000	108	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		2,758.00000	2,610	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		271.00000	319	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,760.00000	1,677	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		773.00000	887	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		816.00000	784	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,829.00000	2,994	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		589.00000	566	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,102.00000	4,275	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		428.00000	412	29.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,442.00000	5,621	29.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		306.00000	287	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,819.00000	6,996	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,957.00000	5,782	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		20.00000	41	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,487.00000	4,321	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		50.00000	80	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,124.00000	2,965	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		187.00000	224	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,999.00000	1,902	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		562.00000	661	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		905.00000	869	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,468.00000	2,628	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		653.00000	625	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,716.00000	3,884	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		471.00000	453	28.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,034.00000	5,212	28.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		348.00000	327	30.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,411.00000	6,586	30.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.79990	11.86660		20.05	5,616,752.40	476	21,065.00
€ / R On 12/06/2009 Currency Future	11.85	Call		368.00000	329	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		352.00000	379	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		368.00000	329	20.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		352.00000	379	20.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.80	Call			392.00000	349	20.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			325.00000	349	20.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			330.00000	293	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			413.00000	443	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			239.00000	207	22.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			622.00000	657	22.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			280.00000	246	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			514.00000	546	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			280.00000	246	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			514.00000	546	21.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			226.00000	195	22.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			660.00000	695	22.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			252.00000	219	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			585.00000	619	21.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			215.00000	184	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			698.00000	734	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			204.00000	174	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			737.00000	774	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			193.00000	164	22.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			777.00000	814	22.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			166.00000	139	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			900.00000	939	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			137.00000	112	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,070.00000	1,112	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			113.00000	91	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,247.00000	1,291	25.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			119.00000	96	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,202.00000	1,246	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			87.00000	67	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,521.00000	1,568	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			84.00000	64	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,567.00000	1,614	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			91.00000	71	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,474.00000	1,521	26.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			95.00000	74	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,428.00000	1,474	26.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			99.00000	78	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,382.00000	1,428	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			99.00000	78	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,382.00000	1,428	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			108.00000	86	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,292.00000	1,336	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			71.00000	53	27.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,704.00000	1,753	27.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			58.00000	45	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.65	Put		1,841.00000	1,895	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		54.00000	42	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,888.00000	1,942	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		80.00000	60	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,614.00000	1,660	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		84.00000	64	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,567.00000	1,614	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		108.00000	86	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,292.00000	1,336	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		130.00000	106	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,114.00000	1,156	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		104.00000	82	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,337.00000	1,382	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		124.00000	101	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,158.00000	1,201	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		75.00000	56	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		1,659.00000	1,707	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		58.00000	45	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,841.00000	1,895	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		54.00000	42	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,888.00000	1,942	27.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		48.00000	38	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,981.00000	2,038	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		42.00000	33	28.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		2,075.00000	2,134	28.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		62.00000	47	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		1,795.00000	1,847	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		87.00000	67	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,521.00000	1,568	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		66.00000	50	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		1,749.00000	1,800	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		39.00000	32	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		2,122.00000	2,182	28.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		36.00000	30	28.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		2,170.00000	2,230	28.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		32.00000	27	28.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,265.00000	2,327	28.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		15.00000	15	30.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		2,798.00000	2,865	30.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		14.00000	14	30.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		2,847.00000	2,914	30.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		23.00000	20	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		2,506.00000	2,570	29.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		30.00000	25	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,313.00000	2,375	28.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.85	Call			45.00000	35	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,028.00000	2,086	28.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			62.00000	47	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,795.00000	1,847	27.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			66.00000	50	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,749.00000	1,800	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			48.00000	38	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,981.00000	2,038	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			80.00000	60	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,614.00000	1,660	26.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			32.00000	27	28.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,265.00000	2,327	28.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			18.00000	17	29.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			2,652.00000	2,717	29.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			11.00000	11	30.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,044.00000	3,111	30.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			6.00000	8	31.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,340.00000	3,408	31.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			24.00000	21	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,458.00000	2,521	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			28.00000	24	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,361.00000	2,424	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			124.00000	101	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,158.00000	1,201	24.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			143.00000	118	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,027.00000	1,068	24.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			226.00000	195	22.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			660.00000	695	22.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			215.00000	184	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			698.00000	734	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			175.00000	147	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			858.00000	897	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			184.00000	155	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			817.00000	855	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			158.00000	132	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			941.00000	982	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			296.00000	261	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			479.00000	511	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			266.00000	232	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			549.00000	582	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			442.00000	403	20.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			276.00000	303	20.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			349.00000	311	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			382.00000	411	20.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			312.00000	276	20.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.00	Put			446.00000	476	20.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			417.00000	376	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			300.00000	326	20.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			175.00000	147	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			858.00000	897	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			150.00000	125	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			984.00000	1,025	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			296.00000	261	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			479.00000	511	21.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			266.00000	232	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			549.00000	582	21.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			469.00000	432	20.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			253.00000	282	20.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			158.00000	132	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			941.00000	982	23.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			130.00000	106	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,114.00000	1,156	24.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			166.00000	139	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			900.00000	939	23.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			204.00000	174	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			737.00000	774	22.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			137.00000	112	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,070.00000	1,112	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			51.00000	40	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,934.00000	1,990	27.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			42.00000	33	28.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,075.00000	2,134	28.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			26.00000	23	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,409.00000	2,473	29.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			20.00000	18	29.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,603.00000	2,668	29.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			17.00000	16	29.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,701.00000	2,766	29.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			13.00000	13	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,896.00000	2,963	30.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			11.00000	12	30.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,995.00000	3,062	30.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			10.00000	11	30.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,093.00000	3,161	30.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			8.00000	9	31.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,192.00000	3,260	31.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			21.00000	19	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,555.00000	2,619	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			16.00000	15	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,749.00000	2,816	30.04	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 12/06/2009 Currency Future	14.30	Call			24.00000	21	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,458.00000	2,521	29.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			21.00000	19	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,555.00000	2,619	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			16.00000	15	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,749.00000	2,816	30.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	13	30.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,946.00000	3,013	30.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			9.00000	10	30.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,142.00000	3,210	30.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			7.00000	9	31.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,241.00000	3,309	31.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	7	31.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,439.00000	3,507	31.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			4.00000	6	31.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,538.00000	3,606	31.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			4.00000	6	31.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,637.00000	3,706	31.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			3.00000	5	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,736.00000	3,805	32.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			12.00000	13	30.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,946.00000	3,013	30.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			11.00000	11	30.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,044.00000	3,111	30.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	7	31.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,439.00000	3,507	31.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			34.00000	28	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,217.00000	2,278	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			104.00000	82	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,337.00000	1,382	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			34.00000	28	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,217.00000	2,278	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			30.00000	25	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,313.00000	2,375	28.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			28.00000	24	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,361.00000	2,424	29.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,617.00000	5,550	18.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	18.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			4,117.00000	4,050	22.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	22.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,617.00000	2,551	24.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	1	24.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			1,142.00000	1,106	21.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			26.00000	57	21.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			6.00000	8	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.25	Put			3,389.00000	3,458	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	1	33.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			4,884.00000	4,951	33.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	34.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,383.00000	6,450	34.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,967.00000	5,900	17.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	17.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,467.00000	4,400	22.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	22.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,967.00000	2,900	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,473.00000	1,426	22.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			6.00000	26	22.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			1.00000	2	33.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,534.00000	4,602	33.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	34.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,033.00000	6,100	34.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.97060		12.03980		21.15	2,992,650.00	250	2,117.00
€ / R On 14/09/2009 Currency Future	12.05	Call			643.00000	607	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			653.00000	686	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			664.00000	625	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			624.00000	654	21.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			625.00000	589	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			685.00000	718	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			528.00000	495	22.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			888.00000	925	22.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			558.00000	524	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			818.00000	854	22.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			574.00000	540	22.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			784.00000	819	22.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			513.00000	482	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			923.00000	961	22.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			499.00000	468	22.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			960.00000	998	22.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			473.00000	443	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,033.00000	1,072	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			461.00000	431	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,071.00000	1,110	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			426.00000	397	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,186.00000	1,227	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			385.00000	358	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,345.00000	1,387	24.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			349.00000	324	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,509.00000	1,553	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			358.00000	332	24.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.15	Put		1,468.00000	1,511	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		358.00000	332	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		1,468.00000	1,511	24.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		304.00000	279	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,764.00000	1,808	26.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		297.00000	271	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,807.00000	1,850	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		311.00000	287	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,721.00000	1,766	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		318.00000	294	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,678.00000	1,723	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		325.00000	301	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,636.00000	1,680	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		325.00000	301	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,636.00000	1,680	25.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		341.00000	316	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,551.00000	1,595	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		275.00000	248	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,936.00000	1,978	26.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		254.00000	228	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,064.00000	2,107	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		247.00000	222	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,107.00000	2,151	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		291.00000	263	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,851.00000	1,892	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		333.00000	308	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,593.00000	1,637	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		333.00000	308	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,593.00000	1,637	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		318.00000	294	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,678.00000	1,723	25.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		375.00000	349	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,386.00000	1,428	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		268.00000	241	26.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,978.00000	2,021	26.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		283.00000	255	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,893.00000	1,935	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		247.00000	222	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,107.00000	2,151	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		241.00000	215	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,151.00000	2,195	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		235.00000	209	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,195.00000	2,239	26.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		223.00000	198	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,283.00000	2,327	27.12	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 14/09/2009 Currency Future	13.80	Call			261.00000	234	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,021.00000	2,064	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			366.00000	340	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,427.00000	1,470	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			211.00000	187	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			2,371.00000	2,417	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			153.00000	133	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,963.00000	3,012	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			261.00000	234	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,021.00000	2,064	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			223.00000	198	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,283.00000	2,327	27.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			201.00000	177	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,461.00000	2,507	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			191.00000	168	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,551.00000	2,598	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			181.00000	159	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,642.00000	2,689	27.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			173.00000	151	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,733.00000	2,781	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			291.00000	263	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,851.00000	1,892	26.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			201.00000	177	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,461.00000	2,507	27.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			191.00000	168	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,551.00000	2,598	27.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			449.00000	419	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,109.00000	1,149	23.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			426.00000	397	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,186.00000	1,227	23.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			405.00000	377	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,265.00000	1,306	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			297.00000	271	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,807.00000	1,850	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			228.00000	204	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,239.00000	2,283	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			217.00000	193	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,327.00000	2,372	27.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			206.00000	182	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,416.00000	2,462	27.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			366.00000	340	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,427.00000	1,470	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			405.00000	377	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,265.00000	1,306	24.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			415.00000	387	24.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.85	Put			1,225.00000	1,266	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			395.00000	367	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,305.00000	1,347	24.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			254.00000	228	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,064.00000	2,107	26.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			375.00000	349	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,386.00000	1,428	24.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			283.00000	255	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,893.00000	1,935	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			437.00000	408	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,147.00000	1,188	23.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			473.00000	443	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,033.00000	1,072	23.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			542.00000	510	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			853.00000	889	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call			486.00000	455	23.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put			996.00000	1,035	23.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			607.00000	572	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			717.00000	751	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call			542.00000	510	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put			853.00000	889	22.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			415.00000	387	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,225.00000	1,266	24.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			625.00000	589	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			685.00000	718	21.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call			590.00000	556	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put			750.00000	785	21.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call			607.00000	572	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put			717.00000	751	21.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			461.00000	431	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,071.00000	1,110	23.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call			707.00000	665	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put			567.00000	595	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call			5,640.00000	5,571	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put			0.00000	0	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call			4,141.00000	4,075	27.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put			1.00000	4	27.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call			2,653.00000	2,599	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put			13.00000	29	22.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call			1,297.00000	1,241	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put			158.00000	170	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call			115.00000	92	28.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put			3,475.00000	3,522	28.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call			51.00000	34	29.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put			4,911.00000	4,963	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	18.40	Call		19.00000	13	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,379.00000	6,443	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,940.00000	5,871	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,441.00000	4,373	28.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		1.00000	3	28.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,947.00000	2,892	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		7.00000	22	24.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,531.00000	1,471	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		91.00000	100	18.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		136.00000	114	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,196.00000	3,243	28.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		61.00000	40	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,622.00000	4,670	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		23.00000	17	30.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,083.00000	6,146	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.12100	12.19480		25.12	230,299.00	19	509.00
€ / R On 14/12/2009 Currency Future	12.20	Call		849.00000	806	21.73	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put		854.00000	885	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		868.00000	824	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		823.00000	853	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		831.00000	788	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		886.00000	917	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		734.00000	692	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,089.00000	1,121	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		764.00000	723	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,019.00000	1,052	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		780.00000	738	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		985.00000	1,017	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		705.00000	664	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,160.00000	1,193	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		691.00000	650	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,196.00000	1,229	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		346.00000	310	26.96	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,751.00000	2,789	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		677.00000	636	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,232.00000	1,265	23.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		664.00000	623	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,269.00000	1,302	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		615.00000	574	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,420.00000	1,453	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		570.00000	531	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,576.00000	1,610	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		531.00000	491	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,736.00000	1,770	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Call		550.00000	510	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,655.00000	1,689	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		540.00000	501	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,696.00000	1,730	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		540.00000	501	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,696.00000	1,730	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		487.00000	447	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,942.00000	1,976	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		479.00000	438	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,984.00000	2,017	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		495.00000	456	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,900.00000	1,935	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		504.00000	465	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,859.00000	1,894	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		513.00000	473	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,818.00000	1,852	24.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		504.00000	465	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,859.00000	1,894	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		522.00000	482	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,777.00000	1,811	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		453.00000	412	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,109.00000	2,141	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		560.00000	520	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,615.00000	1,649	24.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		318.00000	283	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		2,973.00000	3,012	27.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		471.00000	429	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,026.00000	2,058	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		437.00000	396	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,192.00000	2,225	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		421.00000	381	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,276.00000	2,310	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		406.00000	366	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,361.00000	2,395	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		391.00000	353	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,446.00000	2,482	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		550.00000	510	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,655.00000	1,689	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		531.00000	491	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,736.00000	1,770	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		462.00000	421	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,067.00000	2,100	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		445.00000	404	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,150.00000	2,183	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		429.00000	389	25.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.00	Put		2,234.00000	2,268	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		603.00000	563	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,458.00000	1,492	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		581.00000	541	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,536.00000	1,570	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		487.00000	447	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,942.00000	1,976	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		581.00000	541	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,536.00000	1,570	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		453.00000	412	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,109.00000	2,141	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		592.00000	552	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,497.00000	1,531	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		462.00000	421	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,067.00000	2,100	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		445.00000	404	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,150.00000	2,183	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		413.00000	374	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,318.00000	2,353	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		421.00000	381	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,276.00000	2,310	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		626.00000	586	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,382.00000	1,415	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		639.00000	598	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,344.00000	1,377	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		592.00000	552	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,497.00000	1,531	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		495.00000	456	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,900.00000	1,935	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		639.00000	598	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,344.00000	1,377	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		651.00000	611	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,306.00000	1,340	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		603.00000	563	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,458.00000	1,492	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		749.00000	707	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,054.00000	1,086	22.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		719.00000	678	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,124.00000	1,157	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		797.00000	755	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		952.00000	984	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		705.00000	664	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,160.00000	1,193	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		813.00000	771	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		919.00000	950	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Call			780.00000	738	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			985.00000	1,017	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			719.00000	678	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,124.00000	1,157	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,715.00000	1,665	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			170.00000	194	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,369.00000	1,326	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			324.00000	355	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			1,089.00000	1,047	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			545.00000	576	20.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			340.00000	304	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,795.00000	2,833	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,875.00000	1,827	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			130.00000	156	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,498.00000	1,454	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			253.00000	283	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			1,194.00000	1,151	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			449.00000	480	20.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			950.00000	906	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			705.00000	735	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			329.00000	293	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,884.00000	2,922	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,674.00000	2,631	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			29.00000	60	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,432.00000	1,389	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			287.00000	318	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			251.00000	218	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,606.00000	3,647	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			152.00000	123	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,007.00000	5,052	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			89.00000	64	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,444.00000	6,493	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,960.00000	2,913	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			15.00000	42	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,637.00000	1,592	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			193.00000	221	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			280.00000	245	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,335.00000	3,374	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			169.00000	139	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,724.00000	4,768	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			102.00000	75	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,157.00000	6,204	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	806	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			0.00000	885	21.73	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL13 On 07/05/2009 Index Future		242.82600	242.98300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future		293.30600	293.40700		0.00	0.00	0	741.00
ALBI On 06/08/2009 Index Future		299.27200	299.34600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		292.22900	291.98100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		124.59200	124.63100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		127.15900	127.18600		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		129.45900	129.47900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		294.98550	295.08950		0.00	0.00	0	187.00
GOVI On 06/08/2009 jGovi		301.06300	301.14050		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi		306.50900	306.56850		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		350.89100	350.45500		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		359.86600	359.41400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		368.84200	368.37400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		7.73300	7.76000		32.88	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.37400	8.34100		32.88	0.00	0	0.00
J186 On 21/12/2026 jSwap		7.94100	7.91900		32.88	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.44400	8.41500		32.88	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.44200	8.41500		32.88	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.53500	8.50100		32.88	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.47500	8.43900		32.88	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		8.32100	8.36300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.04500	7.06100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.96300	6.98900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.44000	7.45800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.41600	7.41400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN05 On 07/05/2009 jNote			8.08800		8.06300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.11100		8.07800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.31400		8.27800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.30500		8.26500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			9.89400		9.89400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.39100		9.42400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.82300		8.92900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			283.59900		283.68800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.44200		289.50600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			294.67800		294.72400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.34800		6.32500		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,726.00000	3,696	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.72200		5.69600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,188.00000	4,160	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,437.00000	4,409	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,272.00000	1,272	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			51.00000	50	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.93100		7.93800		12.10	0.00	0	10,171.00
R157 On 07/05/2009 Bond Future	7.25	Call			170.00000	136	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,201.00000	4,128	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			5,960.00000	5,984	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			47.00000	31	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			4.00000	2	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,621.00000	8,579	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.90000		7.91000		12.10	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,161.00000	8,183	12.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,003.00000	969	12.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.96900		7.98100		12.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,284.00000	3,290	11.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,879.00000	5,821	11.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.05300		8.06700		11.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			4,659.00000	4,675	11.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,287.00000	6,231	11.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 07/05/2009 Bond Future			8.42600	8.42500		24.30	7,007.44	57	13,142.00
R186 On 07/05/2009 Bond Future	8.00	Call		861.00000	736	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put		5,390.00000	5,276	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		6,324.00000	6,216	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		583.00000	485	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call		46.00000	29	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put		13,215.00000	13,208	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		22,723.00000	22,733	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.41900	8.41800		26.16	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		9,961.00000	9,895	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		4,188.00000	4,133	26.38	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		3,008.00000	2,950	25.51	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		13,045.00000	12,998	25.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.45700	8.45800		25.33	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		11,879.00000	11,841	25.54	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		6,556.00000	6,508	25.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		4,965.00000	4,926	24.70	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,327.00000	15,278	24.70	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.56400	8.54200		27.08	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		9,963.00000	9,814	26.74	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		12,931.00000	13,000	26.74	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500	9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		699.00000	674	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		232.00000	207	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.00900	8.00600		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		5,480.00000	5,460	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		17.00000	11	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.96900	7.96700		12.04	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		6,276.00000	6,250	12.45	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		836.00000	819	12.45	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.02300	8.02400		11.32	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		2,522.00000	2,507	11.17	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,755.00000	4,735	11.17	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.09100	8.09300		11.68	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		3,194.00000	3,183	11.53	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,612.00000	5,593	11.53	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.30300	8.31200		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		4,195.00000	4,197	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		227.00000	175	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.28400	8.29300		16.95	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	Call			7,075.00000	7,083	17.57	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,713.00000	1,669	17.57	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.33800		8.34900		16.88	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,936.00000	2,935	16.60	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,887.00000	7,824	16.60	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.40300		8.41600		17.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			5,611.00000	5,626	16.95	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,808.00000	6,751	16.95	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.29400		8.30300		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,339.00000	3,312	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			511.00000	425	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			357.00000	305	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,010.00000	3,900	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,607.00000	4,609	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			242.00000	187	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.27900		8.28900		19.31	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,721.00000	7,734	19.95	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,859.00000	1,809	19.95	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.32600		8.33700		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,592.00000	3,591	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,974.00000	8,904	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.38100		8.39400		19.57	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,354.00000	6,370	19.70	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			7,540.00000	7,478	19.70	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.98800		7.99500		10.29	0.00	0	2,834.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,765.00000	3,779	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			39.00000	26	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.94200		7.95100		10.58	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			914.00000	905	10.36	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,444.00000	4,403	10.36	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			5,267.00000	5,278	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			683.00000	661	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.00000		8.01300		9.85	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,081.00000	2,085	9.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,874.00000	3,833	9.69	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.07600		8.09000		10.02	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			2,589.00000	2,597	9.85	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,543.00000	4,505	9.85	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.44600		8.44500		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			3,937.00000	3,866	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			387.00000	323	20.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/08/2009 Bond Future			8.43800	8.43800		21.37	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		7,225.00000	7,190	21.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,157.00000	2,122	21.73	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.48500	8.48600		20.59	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		3,081.00000	3,056	20.24	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,639.00000	9,609	20.24	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.54000	8.54100		21.77	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		6,226.00000	6,205	21.59	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,064.00000	8,037	21.59	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.57200	8.55900		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		2,316.00000	2,163	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		1,049.00000	982	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.58200	8.56800		22.71	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		6,866.00000	6,766	23.09	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		2,500.00000	2,492	23.09	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.64800	8.63200		22.78	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		3,409.00000	3,343	22.40	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,409.00000	9,447	22.40	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.74500	8.72900		23.23	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		6,601.00000	6,524	23.13	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		8,077.00000	8,102	23.13	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.05600	8.05500		31.32	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		8,097.00000	8,052	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		133.00000	97	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.04200	8.04100		32.45	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call		5,546.00000	5,488	32.05	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put		5,924.00000	5,875	32.05	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		9,195.00000	9,141	32.72	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		3,087.00000	3,042	32.72	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.06300	8.06300		32.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		4,609.00000	4,572	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		12,616.00000	12,579	32.06	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		15,904.00000	15,875	34.25	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		2,608.00000	2,579	34.25	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call		3,817.00000	3,782	31.92	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		14,541.00000	14,505	31.92	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.08800	8.08800		33.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		7,414.00000	7,381	33.12	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		13,045.00000	13,012	33.12	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		18,526.00000	18,500	35.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		3,814.00000	3,788	35.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
TRT1 On 07/05/2009 Index Future			291.23600		291.33800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.23600		297.31200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			302.61300		302.67100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.41950		6.42730		19.34	0.00	0	8,839.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			180.00000	172	19.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			203.00000	202	19.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			161.00000	153	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			234.00000	233	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			114.00000	107	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			337.00000	338	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			114.00000	107	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			337.00000	338	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			143.00000	136	20.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			266.00000	266	20.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			143.00000	136	20.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			266.00000	266	20.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			128.00000	121	20.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			301.00000	301	20.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			102.00000	95	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			374.00000	376	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			90.00000	84	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			413.00000	415	21.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			81.00000	75	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			453.00000	456	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			81.00000	75	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			453.00000	456	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			64.00000	59	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			537.00000	540	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			72.00000	67	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			495.00000	497	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			102.00000	95	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			374.00000	376	21.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			57.00000	53	22.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			580.00000	583	22.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			57.00000	53	22.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			580.00000	583	22.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			64.00000	59	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			537.00000	540	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			72.00000	67	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			495.00000	497	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			46.00000	42	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			668.00000	672	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			51.00000	47	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			624.00000	627	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.10	Call			41.00000	37	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			714.00000	718	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			37.00000	33	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			759.00000	764	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			46.00000	42	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			668.00000	672	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			37.00000	33	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			759.00000	764	24.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			10.00000	9	28.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,383.00000	1,390	28.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			9.00000	8	28.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,481.00000	1,488	28.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			15.00000	13	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,187.00000	1,194	26.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			22.00000	19	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			994.00000	1,000	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			30.00000	27	24.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			852.00000	857	24.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			33.00000	30	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			806.00000	810	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			180.00000	172	19.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			203.00000	202	19.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			201.00000	193	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			174.00000	173	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			201.00000	193	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			174.00000	173	19.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			263.00000	254	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			136.00000	135	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			33.00000	30	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			806.00000	810	24.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			27.00000	24	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			899.00000	905	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			22.00000	19	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			994.00000	1,000	25.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			18.00000	16	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,090.00000	1,096	26.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			24.00000	22	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			947.00000	952	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			20.00000	18	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,042.00000	1,048	26.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			332.00000	323	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			104.00000	104	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			487.00000	479	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			60.00000	60	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			407.00000	399	21.60	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	6.10	Put		80.00000	79	21.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		332.00000	323	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		104.00000	104	20.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		263.00000	254	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		136.00000	135	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		447.00000	438	21.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		69.00000	69	21.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		369.00000	360	21.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		91.00000	91	21.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		297.00000	288	20.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		119.00000	118	20.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		231.00000	223	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		154.00000	153	19.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		369.00000	360	21.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		91.00000	91	21.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		16.00000	14	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,139.00000	1,145	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		13.00000	12	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,236.00000	1,242	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		27.00000	24	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		899.00000	905	25.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		12.00000	11	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,285.00000	1,291	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		12.00000	11	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,285.00000	1,291	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		10.00000	9	28.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,383.00000	1,390	28.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		9.00000	8	28.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,481.00000	1,488	28.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		7.00000	6	29.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,580.00000	1,587	29.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		6.00000	5	30.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,679.00000	1,686	30.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		5.00000	5	30.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,778.00000	1,785	30.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		4.00000	4	31.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,877.00000	1,884	31.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		5.00000	5	30.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,778.00000	1,785	30.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		16.00000	14	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,139.00000	1,145	26.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call		5,777.00000	5,770	29.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put		0.00000	0	29.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call		4,277.00000	4,270	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put		0.00000	0	28.13	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	3.65	Call		2,777.00000	2,770	29.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put		0.00000	0	29.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call		1,281.00000	1,274	28.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put		4.00000	4	28.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call		6.00000	5	30.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put		1,728.00000	1,735	30.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call		1.00000	1	39.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,224.00000	3,231	39.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	47.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,723.00000	4,731	47.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	53.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,223.00000	6,231	53.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,927.00000	5,920	29.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	29.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,427.00000	4,420	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	27.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,927.00000	2,920	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,430.00000	1,422	29.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		2.00000	3	29.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		1.00000	1	38.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,074.00000	3,082	38.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	46.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,573.00000	4,581	46.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	53.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,073.00000	6,081	53.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.48230	6.49120		20.01	0.00	0	395.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		325.00000	317	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		333.00000	334	20.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		306.00000	298	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		365.00000	366	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		243.00000	237	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		502.00000	504	21.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		258.00000	250	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		466.00000	468	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		289.00000	281	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		398.00000	399	20.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		273.00000	265	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		431.00000	433	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		258.00000	250	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		466.00000	468	21.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		230.00000	224	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		539.00000	541	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		230.00000	224	21.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		539.00000	541	21.67	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	6.90	Call			206.00000	200	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			615.00000	618	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			185.00000	180	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			694.00000	697	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			206.00000	200	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			615.00000	618	22.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			218.00000	211	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			577.00000	579	21.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			273.00000	265	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			431.00000	433	20.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			195.00000	190	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			654.00000	657	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			176.00000	170	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			735.00000	738	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			195.00000	190	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			654.00000	657	22.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			176.00000	170	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			735.00000	738	23.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			159.00000	154	23.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			818.00000	821	23.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			167.00000	162	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			776.00000	780	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			167.00000	162	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			776.00000	780	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			151.00000	146	23.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			860.00000	864	23.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			137.00000	133	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			946.00000	950	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			350.00000	342	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			309.00000	310	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			306.00000	298	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			365.00000	366	20.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			159.00000	154	23.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			818.00000	821	23.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			144.00000	139	24.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			903.00000	907	24.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			405.00000	397	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			263.00000	265	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			350.00000	342	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			309.00000	310	20.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			137.00000	133	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			946.00000	950	24.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			125.00000	121	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,034.00000	1,038	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			151.00000	146	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.20	Put		860.00000	864	23.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		125.00000	121	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,034.00000	1,038	25.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		114.00000	110	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,123.00000	1,128	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		131.00000	127	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		990.00000	994	24.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		119.00000	115	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,078.00000	1,083	25.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		109.00000	106	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,168.00000	1,173	25.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		434.00000	426	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		243.00000	244	20.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		377.00000	369	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		286.00000	287	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		464.00000	456	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		223.00000	224	20.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		377.00000	369	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		286.00000	287	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		495.00000	488	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		204.00000	206	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		495.00000	488	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		204.00000	206	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,741.00000	5,732	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,241.00000	4,232	27.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	27.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,743.00000	2,734	33.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		1.00000	1	33.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,265.00000	1,257	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		23.00000	25	22.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		60.00000	57	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,819.00000	1,825	28.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		14.00000	14	32.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,273.00000	3,281	32.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		3.00000	3	34.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,762.00000	4,771	34.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		1.00000	1	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,260.00000	6,269	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		5,941.00000	5,932	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	25.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,441.00000	4,432	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	26.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		2,942.00000	2,933	35.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		1.00000	1	35.00	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	5.05	Call		1,454.00000	1,446	23.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		13.00000	14	23.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		74.00000	70	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,633.00000	1,638	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		18.00000	17	32.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		3,077.00000	3,085	32.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		4.00000	4	33.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,563.00000	4,571	33.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		2.00000	2	37.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		6,060.00000	6,069	37.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.53600	6.54690		20.29	0.00	0	25.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		425.00000	417	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		428.00000	431	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		425.00000	417	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		428.00000	431	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		407.00000	399	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		460.00000	463	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		316.00000	309	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		669.00000	673	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		358.00000	351	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		561.00000	565	21.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		390.00000	382	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		493.00000	496	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		373.00000	366	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		527.00000	530	20.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		390.00000	382	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		493.00000	496	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		343.00000	336	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		596.00000	600	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		343.00000	336	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		596.00000	600	21.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		329.00000	322	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		632.00000	636	21.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		316.00000	309	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		669.00000	673	21.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		448.00000	441	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		402.00000	405	20.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		291.00000	285	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		744.00000	749	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		269.00000	263	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		822.00000	827	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		249.00000	244	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		902.00000	908	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		231.00000	226	23.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		984.00000	990	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Call			497.00000	490	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			351.00000	354	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			550.00000	543	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			303.00000	307	20.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			497.00000	490	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			351.00000	354	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			523.00000	516	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			326.00000	330	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			472.00000	465	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			376.00000	379	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			303.00000	297	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			706.00000	711	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			280.00000	274	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			783.00000	788	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			259.00000	253	22.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			862.00000	867	22.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			472.00000	465	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			376.00000	379	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			303.00000	297	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			706.00000	711	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			259.00000	253	22.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			862.00000	867	22.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			240.00000	235	23.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			943.00000	949	23.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			578.00000	572	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			281.00000	286	20.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			280.00000	274	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			783.00000	788	22.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,697.00000	5,686	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,197.00000	4,186	28.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	28.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,701.00000	2,690	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			4.00000	4	28.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,240.00000	1,234	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			43.00000	48	19.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			117.00000	113	27.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,920.00000	1,927	27.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			49.00000	47	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,352.00000	3,361	31.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			17.00000	16	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,821.00000	4,830	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			3.00000	3	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,307.00000	6,317	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			5,947.00000	5,936	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,447.00000	4,436	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,949.00000	2,938	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		2.00000	2	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,468.00000	1,460	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		21.00000	24	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		139.00000	135	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,692.00000	1,699	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		58.00000	56	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,111.00000	3,120	31.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		23.00000	21	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,576.00000	4,585	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		4.00000	4	32.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,057.00000	6,068	32.20	0.00	0	0.00

Total for Derivatives:							57,538,906.04	6,052	671,946.00
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Grand Total:							57,538,906.04	6,052	671,946.00
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