



Daily MTM Report

Daily summary for 05/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			15.03300	14.99600			0.00	0	0.00
R153 On 31/08/2010 Bond			6.33500	6.32000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.18000	8.13000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.73000	8.68000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.24000	8.20500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.53000	8.50000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.52000	8.49500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.23000	8.19500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.72500	8.68000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.89800	8.83600			0.00	0	0.00
R209 On 31/03/2036 Bond			8.32500	8.29000			0.00	0	0.00

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

Derivatives

\$ / R On 12/06/2009 Currency Future			8.47360		8.39790		23.04	50,807,705.60	5,996	309,663.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			251.00000	288	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			253.00000	215	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			130.00000	148	25.38	7,400,000.00	50	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			532.00000	475	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			196.00000	223	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			348.00000	300	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			180.00000	206	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			382.00000	332	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			141.00000	161	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			493.00000	437	25.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			111.00000	126	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			613.00000	553	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			87.00000	99	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			739.00000	676	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			75.00000	85	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			827.00000	762	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			69.00000	79	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			871.00000	805	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			64.00000	73	28.38	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			916.00000	850	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			60.00000	68	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			962.00000	894	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			94.00000	108	26.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			696.00000	634	26.71	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			69.00000	79	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			871.00000	805	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			14.00000	16	32.99	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,816.00000	1,743	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			42.00000	47	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,194.00000	1,124	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			35.00000	41	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,287.00000	1,218	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			23.00000	30	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,525.00000	1,456	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			30.00000	36	31.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,382.00000	1,313	31.72	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 12/06/2009 Currency Future	10.40	Call		10.00000	11	33.17	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,012.00000	1,937	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		42.00000	47	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		1,194.00000	1,124	30.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		38.00000	44	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,240.00000	1,171	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		35.00000	41	31.05	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		1,287.00000	1,218	31.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		25.00000	32	32.39	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		1,477.00000	1,408	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		38.00000	44	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		1,240.00000	1,171	30.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		27.00000	34	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		1,429.00000	1,360	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		16.00000	20	32.90	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,718.00000	1,646	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		15.00000	18	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		1,767.00000	1,694	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		5.00000	4	33.53	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,407.00000	2,331	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call		16.00000	20	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put		1,718.00000	1,646	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		14.00000	16	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		1,816.00000	1,743	32.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		8.00000	9	33.26	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		2,111.00000	2,035	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		11.00000	12	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,963.00000	1,888	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		8.00000	8	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,160.00000	2,084	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		1.00000	1	38.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		3,603.00000	3,527	38.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call		0.00000	0	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put		4,402.00000	4,327	41.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		6.00000	6	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		2,308.00000	2,232	33.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		7.00000	6	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,259.00000	2,183	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		7.00000	7	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,209.00000	2,133	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		12.00000	13	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,914.00000	1,840	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		18.00000	22	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,670.00000	1,599	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		9.00000	10	33.21	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	10.45	Put			2,061.00000	1,986	33.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			13.00000	15	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,865.00000	1,791	33.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			21.00000	27	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,573.00000	1,504	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			19.00000	25	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,621.00000	1,551	32.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			12.00000	13	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,914.00000	1,840	33.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			11.00000	12	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,963.00000	1,888	33.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			10.00000	11	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,012.00000	1,937	33.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			7.00000	6	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,259.00000	2,183	33.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			32.00000	39	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,334.00000	1,265	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			18.00000	22	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,670.00000	1,599	32.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			7.00000	7	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			2,209.00000	2,133	33.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			8.00000	8	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,160.00000	2,084	33.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			4.00000	4	33.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,506.00000	2,430	33.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	3	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,655.00000	2,579	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			3.00000	3	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,755.00000	2,679	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			5.00000	4	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,457.00000	2,380	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			5.00000	4	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,407.00000	2,331	33.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			4.00000	3	33.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,556.00000	2,480	33.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,954.00000	2,878	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	1	37.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,253.00000	3,178	37.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1.00000	1	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,303.00000	3,228	37.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	1	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,453.00000	3,378	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			3.00000	2	35.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,805.00000	2,729	35.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.85	Call			5.00000	4	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,457.00000	2,380	33.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			45.00000	51	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,147.00000	1,077	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			23.00000	30	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,525.00000	1,456	32.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			27.00000	34	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,429.00000	1,360	32.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			52.00000	59	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,054.00000	985	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			102.00000	117	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			654.00000	593	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			102.00000	117	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			654.00000	593	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			153.00000	175	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			455.00000	401	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			166.00000	190	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			418.00000	366	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			231.00000	263	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			283.00000	239	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			166.00000	190	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			418.00000	366	24.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			120.00000	137	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			572.00000	513	25.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			329.00000	374	22.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			181.00000	150	22.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			275.00000	315	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			227.00000	192	22.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			196.00000	223	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			348.00000	300	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			301.00000	344	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			203.00000	170	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			213.00000	242	23.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			315.00000	269	23.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			111.00000	126	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			613.00000	553	26.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			81.00000	92	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			783.00000	718	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			455.00000	510	22.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			107.00000	86	22.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			389.00000	439	22.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			141.00000	115	22.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			231.00000	263	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			283.00000	239	23.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			358.00000	406	22.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			160.00000	132	22.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			251.00000	288	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			253.00000	215	23.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			180.00000	206	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			382.00000	332	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			153.00000	175	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			455.00000	401	24.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			130.00000	148	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			532.00000	475	25.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			81.00000	92	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			783.00000	718	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			60.00000	68	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			962.00000	894	28.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			32.00000	39	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,334.00000	1,265	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			52.00000	59	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,054.00000	985	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			15.00000	18	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,767.00000	1,694	32.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			6.00000	5	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,358.00000	2,281	33.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			3.00000	3	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,755.00000	2,679	34.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			2.00000	2	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,855.00000	2,779	35.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			4.00000	3	34.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,606.00000	2,530	34.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			3.00000	3	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,705.00000	2,629	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			4.00000	4	33.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,506.00000	2,430	33.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			3.00000	3	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,705.00000	2,629	34.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,904.00000	2,829	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	2	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,004.00000	2,928	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			2.00000	2	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,104.00000	3,028	36.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	2	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,204.00000	3,128	36.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			2.00000	2	36.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,054.00000	2,978	36.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	2	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,154.00000	3,078	36.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			1.00000	1	37.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,353.00000	3,278	37.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	1	38.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,553.00000	3,477	38.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	38.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,653.00000	3,577	38.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			1.00000	1	39.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,753.00000	3,677	39.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			1.00000	1	39.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,853.00000	3,777	39.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	1	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,403.00000	3,328	37.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	1	38.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,503.00000	3,428	38.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			1.00000	1	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,703.00000	3,627	39.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	2	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,154.00000	3,078	36.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	1	38.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,653.00000	3,577	38.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			2.00000	2	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,904.00000	2,829	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			2.00000	2	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,004.00000	2,928	35.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			3.00000	3	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,655.00000	2,579	34.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			2.00000	2	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,954.00000	2,878	35.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			21.00000	27	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,573.00000	1,504	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			25.00000	32	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,477.00000	1,408	32.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			55.00000	63	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,008.00000	939	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			48.00000	55	29.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,100.00000	1,031	29.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			48.00000	55	29.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,100.00000	1,031	29.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			55.00000	63	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,008.00000	939	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,098.00000	5,174	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,598.00000	3,674	34.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	34.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,099.00000	2,174	33.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			1.00000	1	33.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			646.00000	711	22.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			48.00000	37	22.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			1.00000	1	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,903.00000	3,827	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,402.00000	5,326	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,902.00000	6,826	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,348.00000	5,424	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,848.00000	3,924	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	32.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,348.00000	2,424	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			1.00000	0	35.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			866.00000	937	22.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			18.00000	13	22.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,152.00000	5,077	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,652.00000	6,576	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			301.00000	344	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			203.00000	170	22.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,648.00000	3,724	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	33.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,648.00000	2,724	37.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	37.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,651.00000	1,726	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			3.00000	2	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			688.00000	754	22.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			40.00000	31	22.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,352.00000	4,277	41.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,798.00000	3,874	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	32.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,798.00000	2,874	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	38.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,800.00000	1,875	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			2.00000	2	31.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			820.00000	890	22.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			22.00000	17	22.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	1	41.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,203.00000	4,127	41.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,848.00000	2,924	38.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	38.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call		1,850.00000	1,925	32.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put		2.00000	2	32.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call		1.00000	1	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put		4,153.00000	4,077	40.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		0.00000	1	38.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		0.00000	3,428	38.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call		0.00000	0	42.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put		0.00000	4,427	42.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.60750	8.52840		23.52	18,514,732.50	2,151	13,114.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		0.00000	509	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		0.00000	452	23.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		414.00000	452	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		586.00000	544	23.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		353.00000	386	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		725.00000	679	24.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		315.00000	345	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		836.00000	787	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		281.00000	308	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		953.00000	901	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		261.00000	287	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,033.00000	979	26.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		243.00000	267	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,115.00000	1,059	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		252.00000	277	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,074.00000	1,019	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		205.00000	225	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,326.00000	1,267	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		123.00000	137	30.56	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,994.00000	1,929	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		184.00000	203	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,455.00000	1,396	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		155.00000	171	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,676.00000	1,614	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		177.00000	196	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,499.00000	1,439	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		197.00000	217	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,369.00000	1,310	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		190.00000	210	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,412.00000	1,353	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		171.00000	190	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,543.00000	1,482	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		171.00000	190	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,543.00000	1,482	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		135.00000	150	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,857.00000	1,793	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.30	Call			131.00000	146	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,903.00000	1,838	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			127.00000	141	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,948.00000	1,884	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			127.00000	141	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,948.00000	1,884	30.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			115.00000	128	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,087.00000	2,021	30.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			100.00000	113	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,271.00000	2,206	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			78.00000	92	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,500.00000	2,435	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			9.00000	11	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,480.00000	4,404	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			86.00000	102	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,408.00000	2,344	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			91.00000	107	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,362.00000	2,299	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			95.00000	110	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,317.00000	2,252	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			119.00000	132	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,040.00000	1,975	30.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			140.00000	155	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,812.00000	1,748	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			108.00000	120	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,180.00000	2,113	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			105.00000	117	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,226.00000	2,159	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			150.00000	166	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,721.00000	1,658	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			166.00000	183	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,587.00000	1,526	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			145.00000	160	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,766.00000	1,703	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			111.00000	124	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,133.00000	2,067	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			108.00000	120	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,180.00000	2,113	31.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			86.00000	102	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,408.00000	2,344	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			111.00000	124	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,133.00000	2,067	31.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			131.00000	146	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,903.00000	1,838	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			140.00000	155	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,812.00000	1,748	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		160.00000	177	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,632.00000	1,570	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		55.00000	66	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,826.00000	2,758	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		212.00000	232	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,283.00000	1,225	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		197.00000	217	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,369.00000	1,310	28.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		184.00000	203	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,455.00000	1,396	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		123.00000	137	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,994.00000	1,929	30.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		219.00000	240	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,240.00000	1,183	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		205.00000	225	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,326.00000	1,267	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		227.00000	249	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		1,198.00000	1,141	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		150.00000	166	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,721.00000	1,658	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		82.00000	97	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,454.00000	2,389	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		74.00000	88	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,546.00000	2,481	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		145.00000	160	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,766.00000	1,703	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		71.00000	84	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,592.00000	2,527	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		64.00000	76	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,685.00000	2,619	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		91.00000	107	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,362.00000	2,299	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		71.00000	84	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,592.00000	2,527	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		58.00000	69	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,779.00000	2,712	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		82.00000	97	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,454.00000	2,389	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		67.00000	80	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,639.00000	2,573	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		155.00000	171	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,676.00000	1,614	29.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		67.00000	80	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,639.00000	2,573	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.20	Call			61.00000	73	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,732.00000	2,665	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			105.00000	117	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,226.00000	2,159	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			64.00000	76	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,685.00000	2,619	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			52.00000	63	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,874.00000	2,805	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			292.00000	320	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			913.00000	862	25.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			235.00000	258	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,156.00000	1,100	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			219.00000	240	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,240.00000	1,183	27.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			303.00000	332	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			874.00000	825	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			243.00000	267	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,115.00000	1,059	26.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			271.00000	297	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			992.00000	940	26.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			235.00000	258	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,156.00000	1,100	27.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			177.00000	196	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,499.00000	1,439	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			166.00000	183	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,587.00000	1,526	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			281.00000	308	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			953.00000	901	26.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			212.00000	232	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,283.00000	1,225	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			382.00000	418	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			654.00000	610	24.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			398.00000	434	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			619.00000	577	24.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			315.00000	345	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			836.00000	787	25.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			327.00000	358	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			799.00000	751	25.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			303.00000	332	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			874.00000	825	25.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,128.00000	5,208	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,628.00000	3,708	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,136.00000	2,215	23.92	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 14/09/2009 Currency Future	6.40	Put			8.00000	8	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			810.00000	870	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			181.00000	163	21.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			17.00000	21	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,889.00000	3,814	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			3.00000	4	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,375.00000	5,297	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	1	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,872.00000	6,793	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,328.00000	5,408	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,828.00000	3,908	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,333.00000	2,412	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			4.00000	4	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			953.00000	1,019	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			125.00000	112	21.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			21.00000	26	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,693.00000	3,619	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			4.00000	5	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,175.00000	5,098	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			1.00000	1	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,672.00000	6,593	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,378.00000	5,458	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,878.00000	3,958	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,382.00000	2,461	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			3.00000	3	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			991.00000	1,058	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			113.00000	101	21.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			22.00000	28	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,644.00000	3,570	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			4.00000	6	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,126.00000	5,048	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			1.00000	1	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,622.00000	6,543	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			507.00000	552	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			429.00000	395	22.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			367.00000	402	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			689.00000	644	24.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			340.00000	372	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			761.00000	714	24.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			252.00000	277	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			1,074.00000	1,019	26.64	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 14/09/2009 Currency Future	6.90	Call		1,653.00000	1,730	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		25.00000	22	22.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,196.00000	1,266	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		67.00000	59	21.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		529.00000	575	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		401.00000	368	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,846.00000	1,924	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		18.00000	17	23.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,371.00000	1,444	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		42.00000	36	21.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		624.00000	676	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		296.00000	269	22.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,895.00000	1,973	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		16.00000	16	23.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,416.00000	1,489	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		37.00000	32	21.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		651.00000	704	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		272.00000	247	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		431.00000	470	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		553.00000	512	23.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		0.00000	489	23.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		0.00000	481	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.72900	8.64640		23.79	5,734,953.00	657	1,522.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		631.00000	680	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		635.00000	601	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		391.00000	424	26.33	636,000,000.00	1,500	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,245.00000	1,195	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		577.00000	623	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		731.00000	694	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		561.00000	605	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		764.00000	726	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		514.00000	556	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		868.00000	827	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		473.00000	511	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		976.00000	932	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		435.00000	471	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,089.00000	1,042	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		412.00000	446	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,166.00000	1,117	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		402.00000	435	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,205.00000	1,156	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		435.00000	471	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,089.00000	1,042	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		381.00000	413	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		1,285.00000	1,234	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.20	Call			460.00000	497	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,013.00000	968	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			402.00000	435	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,205.00000	1,156	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			336.00000	364	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,489.00000	1,435	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			318.00000	346	27.60	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,572.00000	1,517	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			280.00000	308	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,784.00000	1,729	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			302.00000	330	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,656.00000	1,601	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			327.00000	355	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,530.00000	1,476	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			327.00000	355	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,530.00000	1,476	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			295.00000	322	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,698.00000	1,643	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			106.00000	118	33.33	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,759.00000	3,689	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			254.00000	278	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,958.00000	1,899	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			242.00000	265	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,046.00000	1,986	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			236.00000	259	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,090.00000	2,030	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			226.00000	247	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,179.00000	2,118	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			206.00000	225	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,360.00000	2,296	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			183.00000	201	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,587.00000	2,522	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			188.00000	205	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,541.00000	2,476	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			197.00000	215	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,450.00000	2,386	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			260.00000	285	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,914.00000	1,856	28.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			248.00000	272	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,002.00000	1,943	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			221.00000	241	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,224.00000	2,162	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			211.00000	230	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,315.00000	2,251	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			206.00000	225	30.01	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 14/12/2009 Currency Future	10.80	Put		2,360.00000	2,296	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		273.00000	300	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,827.00000	1,771	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		287.00000	315	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,741.00000	1,686	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		231.00000	253	29.39	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,135.00000	2,074	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		216.00000	235	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,269.00000	2,206	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		287.00000	315	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,741.00000	1,686	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		79.00000	87	34.42	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,432.00000	4,358	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		175.00000	192	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,679.00000	2,613	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		179.00000	197	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,633.00000	2,568	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		164.00000	180	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,817.00000	2,751	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		171.00000	188	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,725.00000	2,659	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		106.00000	118	33.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,759.00000	3,689	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		144.00000	158	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,098.00000	3,029	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		150.00000	165	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,004.00000	2,936	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		121.00000	134	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,475.00000	3,405	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		101.00000	113	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,855.00000	3,784	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		85.00000	95	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,239.00000	4,166	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		73.00000	80	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,626.00000	4,551	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		127.00000	139	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,380.00000	3,310	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		89.00000	99	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,143.00000	4,070	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		76.00000	84	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,529.00000	4,455	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		692.00000	745	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		546.00000	516	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		486.00000	526	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		940.00000	897	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.70	Call			353.00000	382	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,406.00000	1,353	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			116.00000	129	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,569.00000	3,500	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			70.00000	77	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,723.00000	4,648	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			736.00000	792	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			490.00000	463	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			371.00000	402	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,325.00000	1,273	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			273.00000	300	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,827.00000	1,771	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			157.00000	172	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,910.00000	2,843	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			93.00000	103	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,046.00000	3,974	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			577.00000	623	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			731.00000	694	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			133.00000	145	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,286.00000	3,216	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			62.00000	69	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,016.00000	4,940	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			545.00000	588	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			798.00000	759	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			97.00000	108	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,950.00000	3,879	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			76.00000	84	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,529.00000	4,455	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			60.00000	66	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,114.00000	5,037	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			613.00000	660	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			666.00000	631	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			138.00000	151	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,192.00000	3,122	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			82.00000	91	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,335.00000	4,262	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			65.00000	71	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,918.00000	4,842	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			651.00000	701	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			604.00000	572	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			110.00000	123	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,664.00000	3,594	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			85.00000	95	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,239.00000	4,166	34.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			67.00000	74	35.04	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	13.40	Put		4,821.00000	4,745	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		595.00000	641	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		698.00000	662	23.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		424.00000	458	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,127.00000	1,079	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		310.00000	338	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,614.00000	1,559	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		135.00000	148	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,239.00000	3,169	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		103.00000	115	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,807.00000	3,736	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		80.00000	89	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,384.00000	4,310	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		64.00000	70	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,967.00000	4,891	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		833.00000	894	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		387.00000	365	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		133.00000	145	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,286.00000	3,216	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		887.00000	949	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		340.00000	320	22.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		914.00000	978	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		318.00000	299	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		447.00000	484	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,051.00000	1,005	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		183.00000	201	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,587.00000	2,522	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		141.00000	154	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,145.00000	3,075	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		108.00000	121	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		3,712.00000	3,642	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		84.00000	93	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,287.00000	4,214	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		1,003.00000	1,070	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		256.00000	241	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		486.00000	526	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		940.00000	897	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		116.00000	129	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,569.00000	3,500	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		972.00000	1,039	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		276.00000	260	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		671.00000	723	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		575.00000	544	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		344.00000	373	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,448.00000	1,394	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 14/12/2009 Currency Future	10.95	Call			192.00000	210	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,496.00000	2,431	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			147.00000	161	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,051.00000	2,982	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			113.00000	126	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,617.00000	3,547	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			71.00000	79	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,675.00000	4,600	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,137.00000	1,208	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	179	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			783.00000	841	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			437.00000	412	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			164.00000	180	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,817.00000	2,751	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,174.00000	1,246	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			178.00000	167	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			808.00000	867	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			411.00000	388	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			561.00000	605	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			764.00000	726	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			168.00000	184	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,771.00000	2,705	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			130.00000	142	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,333.00000	3,263	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,211.00000	1,284	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			165.00000	155	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			943.00000	1,008	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			297.00000	279	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			460.00000	497	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,013.00000	968	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			759.00000	816	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			463.00000	437	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			529.00000	572	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			833.00000	793	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			160.00000	176	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,864.00000	2,797	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			124.00000	137	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,427.00000	3,358	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			95.00000	106	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,998.00000	3,927	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			59.00000	65	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,163.00000	5,086	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			545.00000	588	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			798.00000	759	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			127.00000	139	32.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,380.00000	3,310	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		56.00000	61	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,310.00000	5,232	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		58.00000	64	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,212.00000	5,135	35.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		130.00000	142	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,333.00000	3,263	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		99.00000	110	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,903.00000	3,831	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		61.00000	67	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,065.00000	4,988	35.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		54.00000	59	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,408.00000	5,330	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		860.00000	921	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		363.00000	342	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		783.00000	841	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		437.00000	412	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		833.00000	894	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		387.00000	365	22.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,137.00000	1,208	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	179	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		914.00000	978	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		318.00000	299	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		714.00000	768	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		517.00000	489	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		141.00000	154	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,145.00000	3,075	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		84.00000	93	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,287.00000	4,214	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		53.00000	58	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		5,457.00000	5,379	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		1,034.00000	1,102	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		237.00000	223	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		66.00000	73	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		4,870.00000	4,794	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,101.00000	1,171	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		205.00000	192	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		69.00000	76	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,772.00000	4,697	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,367.00000	1,442	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		121.00000	113	21.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		1,491.00000	1,567	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		94.00000	88	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		631.00000	680	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		635.00000	601	23.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Call			231.00000	253	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,135.00000	2,074	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			91.00000	101	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,094.00000	4,022	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			77.00000	85	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,481.00000	4,406	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,533.00000	1,610	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			86.00000	81	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			651.00000	701	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			604.00000	572	23.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,250.00000	1,323	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			153.00000	144	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			529.00000	572	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			833.00000	793	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			201.00000	220	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,405.00000	2,341	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			147.00000	161	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,051.00000	2,982	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			69.00000	76	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,772.00000	4,697	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,449.00000	1,525	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			103.00000	96	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			613.00000	660	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			666.00000	631	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,795.00000	1,874	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			49.00000	45	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,137.00000	1,208	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	179	21.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,840.00000	1,920	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			44.00000	41	21.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			280.00000	308	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,784.00000	1,729	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,750.00000	1,829	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			54.00000	50	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,101.00000	1,171	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			205.00000	192	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			759.00000	816	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			463.00000	437	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			267.00000	293	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,870.00000	1,814	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			103.00000	115	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,807.00000	3,736	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,750.00000	1,829	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			54.00000	50	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,886.00000	1,966	21.21	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 14/12/2009 Currency Future	6.80	Put		40.00000	37	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,096.00000	5,179	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,602.00000	3,685	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		6.00000	6	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,127.00000	2,208	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		30.00000	29	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		26.00000	33	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,930.00000	6,854	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,346.00000	5,429	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,851.00000	3,933	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		4.00000	4	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,370.00000	2,451	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		23.00000	22	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,066.00000	1,135	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		219.00000	206	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		30.00000	37	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		6,683.00000	6,608	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		1,408.00000	1,483	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		112.00000	104	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		972.00000	1,039	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		276.00000	260	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		671.00000	723	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		575.00000	544	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		91.00000	101	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,094.00000	4,022	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,652.00000	3,735	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		6.00000	6	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,663.00000	2,746	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		17.00000	17	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,706.00000	1,784	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		59.00000	55	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,860.00000	2,942	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		14.00000	13	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		44.00000	48	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,998.00000	5,919	36.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	40	37.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		0.00000	6,461	37.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.84840	8.76210		24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		767.00000	828	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		754.00000	729	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		713.00000	772	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		851.00000	823	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		696.00000	754	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.95	Put		884.00000	856	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		634.00000	688	24.98	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,022.00000	990	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		592.00000	643	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,130.00000	1,095	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		566.00000	615	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,204.00000	1,167	25.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		529.00000	576	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,317.00000	1,278	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		553.00000	602	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,241.00000	1,203	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		507.00000	552	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,395.00000	1,354	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		507.00000	552	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,395.00000	1,354	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		290.00000	318	29.57	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,577.00000	2,520	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		244.00000	270	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,982.00000	2,921	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		518.00000	564	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,356.00000	1,316	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		457.00000	498	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,594.00000	1,549	26.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		428.00000	469	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,716.00000	1,670	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		386.00000	425	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,924.00000	1,877	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		420.00000	460	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,757.00000	1,711	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		447.00000	488	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,635.00000	1,589	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		447.00000	488	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,635.00000	1,589	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		411.00000	451	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,799.00000	1,752	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		183.00000	203	31.83	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,721.00000	3,655	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		466.00000	508	26.80	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,554.00000	1,510	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		411.00000	451	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,799.00000	1,752	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		357.00000	392	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,095.00000	2,044	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		350.00000	384	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,138.00000	2,086	28.48	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	10.45	Call			364.00000	400	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,052.00000	2,002	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			344.00000	377	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,181.00000	2,129	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			325.00000	356	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,313.00000	2,257	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			295.00000	324	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,533.00000	2,476	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			268.00000	296	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,756.00000	2,698	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			273.00000	302	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,711.00000	2,653	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			284.00000	313	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,622.00000	2,564	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			278.00000	307	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,666.00000	2,609	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			313.00000	343	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,401.00000	2,344	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			319.00000	349	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,357.00000	2,301	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			301.00000	330	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,489.00000	2,432	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			290.00000	318	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,577.00000	2,520	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			307.00000	336	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,445.00000	2,388	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			331.00000	363	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,269.00000	2,214	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			344.00000	377	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,181.00000	2,129	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			319.00000	349	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,357.00000	2,301	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			263.00000	291	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,801.00000	2,742	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			249.00000	276	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,927.00000	2,867	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			258.00000	285	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,846.00000	2,787	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			258.00000	285	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,846.00000	2,787	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			253.00000	280	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,891.00000	2,832	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			231.00000	255	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,118.00000	3,057	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			248.00000	275	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,936.00000	2,876	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			222.00000	246	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,210.00000	3,148	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			239.00000	265	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,027.00000	2,966	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			235.00000	260	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,073.00000	3,012	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			486.00000	530	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,474.00000	1,431	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			428.00000	469	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,716.00000	1,670	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			394.00000	434	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,882.00000	1,835	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			379.00000	416	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,967.00000	1,918	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			168.00000	187	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,956.00000	3,888	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			541.00000	589	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,279.00000	1,241	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			235.00000	260	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,073.00000	3,012	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			100.00000	120	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,038.00000	4,972	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			578.00000	629	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,166.00000	1,130	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			313.00000	343	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,401.00000	2,344	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			108.00000	129	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,896.00000	4,831	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			605.00000	658	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,093.00000	1,059	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			113.00000	136	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,801.00000	4,737	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			619.00000	672	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,057.00000	1,024	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			284.00000	313	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,622.00000	2,564	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			116.00000	139	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,754.00000	4,690	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			649.00000	704	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			987.00000	955	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			122.00000	146	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,660.00000	4,597	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			215.00000	238	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,303.00000	3,239	31.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.95	Call			88.00000	106	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			5,276.00000	5,208	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			496.00000	541	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,434.00000	1,392	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			226.00000	251	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,164.00000	3,102	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			218.00000	242	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,256.00000	3,193	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			90.00000	109	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,228.00000	5,161	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			215.00000	238	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,303.00000	3,239	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			207.00000	229	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,395.00000	3,331	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			200.00000	222	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,488.00000	3,423	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			79.00000	96	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,467.00000	5,398	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			476.00000	519	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,514.00000	1,470	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			263.00000	291	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,801.00000	2,742	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			218.00000	242	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,256.00000	3,193	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			211.00000	233	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,349.00000	3,285	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			85.00000	104	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,323.00000	5,255	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			95.00000	114	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,133.00000	5,066	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			592.00000	643	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,130.00000	1,095	25.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			110.00000	132	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,848.00000	4,784	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			748.00000	809	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			786.00000	760	24.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			129.00000	152	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,567.00000	4,503	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			696.00000	754	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			884.00000	856	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			337.00000	370	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,225.00000	2,171	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			278.00000	307	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,666.00000	2,609	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			119.00000	142	33.34	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 15/03/2010 Currency Future	13.35	Put			4,707.00000	4,644	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			307.00000	336	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,445.00000	2,388	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			253.00000	280	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,891.00000	2,832	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			105.00000	126	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,943.00000	4,878	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			730.00000	790	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			818.00000	792	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			350.00000	384	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,138.00000	2,086	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			337.00000	370	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,225.00000	2,171	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			125.00000	149	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,613.00000	4,551	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			680.00000	737	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			918.00000	888	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			102.00000	123	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,990.00000	4,925	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			132.00000	154	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,520.00000	4,456	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			824.00000	889	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			662.00000	640	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			371.00000	408	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,009.00000	1,960	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			142.00000	161	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,380.00000	4,313	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			844.00000	910	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			632.00000	612	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			379.00000	416	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,967.00000	1,918	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			146.00000	164	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,334.00000	4,266	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			887.00000	954	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			575.00000	556	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			152.00000	169	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,240.00000	4,171	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			865.00000	932	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			603.00000	583	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			403.00000	442	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,840.00000	1,794	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			386.00000	425	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,924.00000	1,877	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			150.00000	167	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,288.00000	4,218	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,056.00000	1,131	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		394.00000	382	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		437.00000	478	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,675.00000	1,630	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		171.00000	190	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,909.00000	3,842	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,030.00000	1,104	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		418.00000	405	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,111.00000	1,187	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		349.00000	339	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		476.00000	519	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,514.00000	1,470	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		177.00000	197	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,815.00000	3,748	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,139.00000	1,217	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		327.00000	318	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		180.00000	200	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,768.00000	3,702	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		955.00000	1,026	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		493.00000	478	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		420.00000	460	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,757.00000	1,711	27.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		403.00000	442	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,840.00000	1,794	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		160.00000	178	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,098.00000	4,029	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,083.00000	1,159	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		371.00000	360	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		466.00000	508	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,554.00000	1,510	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		174.00000	193	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,862.00000	3,795	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,168.00000	1,247	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		306.00000	298	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		496.00000	541	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,434.00000	1,392	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,342.00000	1,423	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		230.00000	225	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		553.00000	602	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,241.00000	1,203	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		180.00000	200	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,768.00000	3,702	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,379.00000	1,460	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		217.00000	212	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,416.00000	1,498	21.62	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 15/03/2010 Currency Future	7.55	Put			204.00000	199	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			578.00000	629	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,166.00000	1,130	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			186.00000	207	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,674.00000	3,609	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,453.00000	1,536	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			191.00000	188	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,112.00000	5,199	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,625.00000	3,712	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			13.00000	14	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,173.00000	2,260	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			61.00000	61	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			162.00000	181	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,050.00000	3,982	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			36.00000	46	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,924.00000	6,848	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,362.00000	5,449	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,873.00000	3,959	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			11.00000	11	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,407.00000	2,494	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			45.00000	46	23.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			41.00000	52	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,679.00000	6,604	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,609.00000	1,693	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			147.00000	145	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			649.00000	704	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			987.00000	955	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			619.00000	672	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,057.00000	1,024	25.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			518.00000	564	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,356.00000	1,316	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			203.00000	225	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,441.00000	3,377	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,675.00000	3,761	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			13.00000	13	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,693.00000	2,780	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			31.00000	32	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,772.00000	1,858	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			110.00000	109	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			196.00000	218	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,534.00000	3,469	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			135.00000	156	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,473.00000	4,408	33.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,823.00000	3,910	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		11.00000	12	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,838.00000	2,925	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		26.00000	26	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,900.00000	1,986	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		87.00000	87	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,886.00000	2,973	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		24.00000	25	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,943.00000	2,029	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		81.00000	81	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.96480	8.86290		24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		0.00000	955	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		0.00000	840	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		828.00000	900	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		965.00000	936	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		812.00000	883	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		999.00000	968	24.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		764.00000	832	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,101.00000	1,067	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		705.00000	770	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,242.00000	1,205	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		678.00000	741	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,315.00000	1,276	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		640.00000	701	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,427.00000	1,386	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		665.00000	727	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,352.00000	1,312	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		617.00000	675	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,504.00000	1,460	26.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		653.00000	714	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,390.00000	1,349	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		297.00000	332	30.15	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,334.00000	3,267	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		779.00000	848	24.72	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,066.00000	1,034	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		628.00000	688	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,465.00000	1,423	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		563.00000	617	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,700.00000	1,653	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		533.00000	586	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,820.00000	1,771	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		488.00000	538	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,025.00000	1,973	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		524.00000	576	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,861.00000	1,811	27.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call			553.00000	607	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,740.00000	1,692	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			274.00000	307	30.51	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,561.00000	3,492	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			705.00000	770	25.27	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,242.00000	1,205	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,261.00000	1,350	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			398.00000	385	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			605.00000	663	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,542.00000	1,498	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			583.00000	640	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,621.00000	1,575	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			543.00000	596	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,780.00000	1,731	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			505.00000	557	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,943.00000	1,892	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			253.00000	285	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,790.00000	3,720	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,233.00000	1,322	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			421.00000	407	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			594.00000	651	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,581.00000	1,536	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			573.00000	628	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,660.00000	1,614	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			514.00000	566	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,901.00000	1,851	27.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			497.00000	548	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,984.00000	1,933	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			249.00000	280	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,836.00000	3,765	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,156.00000	1,242	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			493.00000	477	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			583.00000	640	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,621.00000	1,575	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			505.00000	557	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,943.00000	1,892	27.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			472.00000	520	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,109.00000	2,055	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			238.00000	268	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,975.00000	3,903	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,084.00000	1,167	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			571.00000	552	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			553.00000	607	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,740.00000	1,692	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			497.00000	548	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,984.00000	1,933	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			480.00000	529	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,067.00000	2,014	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			464.00000	511	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,151.00000	2,096	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			449.00000	494	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,236.00000	2,180	27.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			227.00000	256	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,115.00000	4,041	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,181.00000	1,268	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			468.00000	453	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			594.00000	651	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,581.00000	1,536	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			242.00000	272	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,929.00000	3,857	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,425.00000	1,518	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			312.00000	303	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			691.00000	755	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,279.00000	1,240	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			573.00000	628	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,660.00000	1,614	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			1,459.00000	1,553	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			296.00000	288	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			605.00000	663	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,542.00000	1,498	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			270.00000	302	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			3,607.00000	3,538	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			1,494.00000	1,588	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			281.00000	273	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			719.00000	785	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,206.00000	1,170	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			691.00000	755	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,279.00000	1,240	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			265.00000	298	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,652.00000	3,583	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,529.00000	1,624	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			267.00000	260	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			734.00000	800	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,171.00000	1,135	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,114.00000	5,216	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,634.00000	3,736	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			21.00000	21	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,209.00000	2,310	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			96.00000	95	21.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,131.00000	1,216	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			518.00000	501	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			368.00000	409	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,755.00000	2,694	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			122.00000	148	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,509.00000	5,433	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			63.00000	79	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,950.00000	6,864	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,363.00000	5,465	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,880.00000	3,982	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			17.00000	18	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,432.00000	2,534	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			69.00000	69	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			402.00000	442	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,539.00000	2,477	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			245.00000	276	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,882.00000	3,811	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			136.00000	165	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,273.00000	5,200	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			70.00000	88	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,707.00000	6,623	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,714.00000	1,812	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			201.00000	197	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			748.00000	816	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,135.00000	1,101	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			665.00000	727	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,352.00000	1,312	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			302.00000	337	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,289.00000	3,222	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,683.00000	3,785	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			20.00000	20	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,708.00000	2,810	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			46.00000	45	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,831.00000	1,929	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			168.00000	165	21.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			374.00000	415	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,712.00000	2,650	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			194.00000	225	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,531.00000	4,460	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,897.00000	2,999	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			34.00000	34	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			1,992.00000	2,093	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			129.00000	128	21.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			288.00000	321	30.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,425.00000	3,357	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			211.00000	238	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,348.00000	4,273	31.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			0.00000	919	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			0.00000	904	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			0.00000	397	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			0.00000	2,782	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			0.00000	289	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			0.00000	3,674	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			0.00000	216	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			0.00000	4,601	32.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			12.76490		12.56590		19.38	2,195,562.80	172	18,567.00
£ / R On 12/06/2009 Currency Future	12.55	Call			324.00000	421	18.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put			309.00000	206	18.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			286.00000	371	18.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			370.00000	256	18.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call			269.00000	348	19.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put			403.00000	283	19.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			224.00000	287	19.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			508.00000	372	19.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			167.00000	212	21.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			701.00000	548	21.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			150.00000	189	21.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			784.00000	624	21.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			117.00000	147	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			951.00000	782	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			127.00000	160	22.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			911.00000	745	22.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			108.00000	136	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			992.00000	821	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			48.00000	60	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,382.00000	1,195	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			83.00000	105	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			1,117.00000	940	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			76.00000	96	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			1,160.00000	981	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			70.00000	88	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			1,204.00000	1,023	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			53.00000	66	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,337.00000	1,151	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			36.00000	45	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,520.00000	1,330	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			43.00000	55	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			1,428.00000	1,240	22.83	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	13.90	Call			48.00000	60	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			1,382.00000	1,195	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			39.00000	49	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			1,474.00000	1,284	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			29.00000	36	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,613.00000	1,421	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			26.00000	33	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,660.00000	1,468	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			24.00000	29	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,708.00000	1,515	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			21.00000	26	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,755.00000	1,562	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			32.00000	40	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			1,566.00000	1,375	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			10.00000	12	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			2,094.00000	1,897	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			6.00000	7	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,340.00000	2,142	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,836.00000	2,637	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3.00000	4	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,537.00000	2,339	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			4.00000	5	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			2,438.00000	2,240	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4.00000	5	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,488.00000	2,290	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			6.00000	7	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			2,340.00000	2,142	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			17.00000	21	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,851.00000	1,656	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			12.00000	15	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,997.00000	1,800	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			9.00000	11	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			2,143.00000	1,946	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			7.00000	8	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,241.00000	2,044	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			6.00000	7	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,290.00000	2,093	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			5.00000	6	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			2,389.00000	2,191	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			10.00000	12	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			2,094.00000	1,897	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			8.00000	9	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			2,192.00000	1,995	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			11.00000	14	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.60	Put			2,045.00000	1,849	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			11.00000	14	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			2,045.00000	1,849	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			14.00000	17	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,948.00000	1,752	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			19.00000	24	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,803.00000	1,609	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			15.00000	19	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,900.00000	1,704	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,786.00000	2,587	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	3	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,587.00000	2,389	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			2.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,786.00000	2,587	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4.00000	5	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			2,488.00000	2,290	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,885.00000	2,687	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2.00000	3	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,686.00000	2,488	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			29.00000	36	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,613.00000	1,421	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			6.00000	7	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			2,290.00000	2,093	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			3.00000	3	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,637.00000	2,438	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,985.00000	2,786	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,335.00000	3,136	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,584.00000	3,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,285.00000	3,086	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			3,085.00000	2,886	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			3,135.00000	2,936	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			3,035.00000	2,836	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			3,185.00000	2,986	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			3,035.00000	2,836	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,784.00000	3,585	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,434.00000	3,235	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,534.00000	3,335	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,934.00000	3,735	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,634.00000	3,435	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,834.00000	3,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			4,034.00000	3,835	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			4,134.00000	3,935	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			4,184.00000	3,985	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,884.00000	3,685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,684.00000	3,485	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,234.00000	4,035	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,584.00000	4,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,484.00000	4,285	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,934.00000	4,735	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			5,234.00000	5,035	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,834.00000	5,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			6,434.00000	6,235	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,584.00000	6,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			6,234.00000	6,035	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,784.00000	5,585	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,684.00000	5,485	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	22.83	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	18.75	Put			6,184.00000	5,985	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,684.00000	4,485	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,734.00000	3,535	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,235.00000	3,036	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3.00000	4	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,537.00000	2,339	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,736.00000	2,537	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			2.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,836.00000	2,637	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,935.00000	2,736	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			7.00000	8	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			2,241.00000	2,044	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2.00000	2	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,736.00000	2,537	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	3	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,587.00000	2,389	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,985.00000	2,786	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			3,235.00000	3,036	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,335.00000	3,136	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			3,085.00000	2,886	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,634.00000	3,435	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			3,335.00000	3,136	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,534.00000	3,335	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			3,384.00000	3,185	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			3,484.00000	3,285	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,834.00000	3,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			3,434.00000	3,235	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,734.00000	3,535	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			4,034.00000	3,835	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			4,234.00000	4,035	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			4,134.00000	3,935	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,334.00000	4,135	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			4,434.00000	4,235	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			4,334.00000	4,135	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,534.00000	4,335	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,984.00000	3,785	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			4,084.00000	3,885	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,284.00000	4,085	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			4,384.00000	4,185	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,584.00000	3,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,784.00000	3,585	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			4,284.00000	4,085	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,784.00000	4,585	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,884.00000	4,685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,984.00000	4,785	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			5,084.00000	4,885	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,884.00000	5,685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,984.00000	5,785	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			6,084.00000	5,885	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,284.00000	6,085	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	22.83	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	18.95	Put			6,384.00000	6,185	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,484.00000	6,285	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			5,284.00000	5,085	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,384.00000	5,185	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			5,484.00000	5,285	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,584.00000	5,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			5,384.00000	5,185	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,584.00000	5,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,884.00000	5,685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			6,084.00000	5,885	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,934.00000	5,735	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			6,034.00000	5,835	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			6,134.00000	5,935	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,334.00000	6,135	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,534.00000	6,335	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,634.00000	6,435	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			6,284.00000	6,085	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			6,484.00000	6,285	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,684.00000	6,485	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,784.00000	6,585	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,884.00000	6,685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,984.00000	6,785	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			6,334.00000	6,135	22.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,734.00000	6,535	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,834.00000	6,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,834.00000	4,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			5,034.00000	4,835	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			5,134.00000	4,935	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,334.00000	5,135	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			5,434.00000	5,235	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,534.00000	5,335	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,634.00000	5,435	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,534.00000	4,335	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,634.00000	4,435	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,734.00000	4,535	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,834.00000	4,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			5,334.00000	5,135	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			4,084.00000	3,885	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,584.00000	4,385	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			4,484.00000	4,285	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,784.00000	4,585	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,984.00000	4,785	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,884.00000	3,685	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			3,285.00000	3,086	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			12.00000	15	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,997.00000	1,800	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			63.00000	80	22.83	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	13.75	Put			1,248.00000	1,065	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			36.00000	45	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,520.00000	1,330	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			58.00000	73	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,292.00000	1,108	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			17.00000	21	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,851.00000	1,656	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			99.00000	125	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			1,033.00000	860	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			58.00000	73	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			1,292.00000	1,108	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			53.00000	66	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			1,337.00000	1,151	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			19.00000	24	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,803.00000	1,609	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			21.00000	26	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,755.00000	1,562	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			91.00000	114	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			1,075.00000	899	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			76.00000	96	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			1,160.00000	981	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			91.00000	114	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			1,075.00000	899	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			134.00000	169	22.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			868.00000	704	22.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			117.00000	147	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			951.00000	782	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call			142.00000	179	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put			826.00000	664	22.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			4,666.00000	4,865	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,166.00000	3,365	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			1,668.00000	1,866	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			2.00000	1	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			394.00000	513	18.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			228.00000	148	18.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,834.00000	5,635	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			7,334.00000	7,135	22.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,116.00000	5,315	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			3,616.00000	3,815	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	10.45	Call			2,116.00000	2,315	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			698.00000	862	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			82.00000	47	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			5,366.00000	5,565	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			3,866.00000	4,065	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			2,366.00000	2,565	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			907.00000	1,086	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			41.00000	21	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call			238.00000	306	19.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put			472.00000	341	19.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			211.00000	270	20.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			545.00000	405	20.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			188.00000	239	20.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			622.00000	474	20.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			369.00000	480	18.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			253.00000	165	18.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call			253.00000	326	19.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put			437.00000	311	19.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call			199.00000	254	20.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put			583.00000	439	20.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			177.00000	225	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			661.00000	510	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			158.00000	200	21.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			742.00000	586	21.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			449.00000	582	18.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			184.00000	117	18.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			394.00000	513	18.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			228.00000	148	18.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			346.00000	450	18.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			280.00000	185	18.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			305.00000	395	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			339.00000	230	18.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			211.00000	270	20.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			545.00000	405	20.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			480.00000	619	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put			164.00000	104	18.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call			420.00000	547	18.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put			205.00000	132	18.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			12.96700		12.76240		20.68	38,901.00	3	3,499.00
£ / R On 14/09/2009 Currency Future	12.75	Call			642.00000	733	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put			629.00000	516	20.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.85	Call			604.00000	691	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			692.00000	574	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			586.00000	671	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put			724.00000	604	20.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call			536.00000	613	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put			824.00000	696	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call			464.00000	530	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put			1,002.00000	863	21.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call			439.00000	500	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put			1,077.00000	933	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			389.00000	443	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,227.00000	1,076	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			404.00000	460	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			1,192.00000	1,043	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			374.00000	426	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			1,262.00000	1,109	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			261.00000	298	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,598.00000	1,431	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			333.00000	379	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,370.00000	1,212	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			307.00000	350	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,445.00000	1,283	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			320.00000	364	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,407.00000	1,247	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			307.00000	350	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			1,445.00000	1,283	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			272.00000	310	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,559.00000	1,393	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			230.00000	263	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,718.00000	1,546	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			240.00000	274	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,677.00000	1,507	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			261.00000	298	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,598.00000	1,431	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			211.00000	241	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,799.00000	1,624	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			194.00000	221	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,881.00000	1,704	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			185.00000	212	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,923.00000	1,745	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			220.00000	252	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,758.00000	1,585	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			135.00000	155	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,223.00000	2,038	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			107.00000	123	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.10	Put			2,445.00000	2,256	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			66.00000	75	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,904.00000	2,708	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			85.00000	96	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,672.00000	2,479	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			93.00000	106	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,581.00000	2,389	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			102.00000	117	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,490.00000	2,300	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			135.00000	155	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			2,223.00000	2,038	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			170.00000	194	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,007.00000	1,827	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			148.00000	169	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			2,136.00000	1,952	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			107.00000	123	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			2,445.00000	2,256	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			118.00000	135	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			2,356.00000	2,168	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			129.00000	148	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,267.00000	2,081	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			113.00000	128	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,400.00000	2,211	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			124.00000	141	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			2,311.00000	2,124	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			142.00000	162	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,179.00000	1,995	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			129.00000	148	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			2,267.00000	2,081	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			89.00000	101	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,626.00000	2,434	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			98.00000	111	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			2,535.00000	2,344	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			155.00000	177	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			2,093.00000	1,910	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			85.00000	96	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,672.00000	2,479	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			66.00000	75	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,904.00000	2,708	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			77.00000	87	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,764.00000	2,570	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			63.00000	72	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,951.00000	2,755	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			60.00000	68	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,998.00000	2,801	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.50	Call			73.00000	83	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,811.00000	2,616	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			202.00000	231	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,840.00000	1,664	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			54.00000	61	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,092.00000	2,894	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			162.00000	185	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,050.00000	1,868	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			142.00000	162	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			2,179.00000	1,995	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			81.00000	92	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,718.00000	2,525	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			220.00000	252	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,758.00000	1,585	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			283.00000	323	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,521.00000	1,356	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			295.00000	336	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			1,483.00000	1,319	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			250.00000	286	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,638.00000	1,469	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			177.00000	203	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,965.00000	1,786	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			89.00000	101	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,626.00000	2,434	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			49.00000	55	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,187.00000	2,988	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			81.00000	92	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,718.00000	2,525	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			54.00000	61	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			3,092.00000	2,894	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			49.00000	55	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			3,187.00000	2,988	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			44.00000	50	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			3,282.00000	3,083	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			40.00000	45	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			3,377.00000	3,178	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			113.00000	128	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			2,400.00000	2,211	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			70.00000	79	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,857.00000	2,662	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			57.00000	65	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			3,045.00000	2,848	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			70.00000	79	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,857.00000	2,662	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			51.00000	58	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.85	Put			3,139.00000	2,941	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			46.00000	53	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			3,234.00000	3,036	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			42.00000	47	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			3,330.00000	3,130	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			202.00000	231	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,840.00000	1,664	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			32.00000	36	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,570.00000	3,369	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			250.00000	286	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,638.00000	1,469	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			162.00000	185	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			2,050.00000	1,868	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			102.00000	117	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,490.00000	2,300	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			170.00000	194	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			2,007.00000	1,827	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			346.00000	394	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			1,334.00000	1,177	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			320.00000	364	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,407.00000	1,247	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			272.00000	310	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,559.00000	1,393	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			177.00000	203	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,965.00000	1,786	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			333.00000	379	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			1,370.00000	1,212	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			360.00000	410	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			1,298.00000	1,143	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			211.00000	241	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,799.00000	1,624	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			416.00000	473	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			1,153.00000	1,006	22.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			389.00000	443	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			1,227.00000	1,076	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call			427.00000	486	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put			1,115.00000	969	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			4,662.00000	4,867	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,166.00000	3,369	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			4.00000	2	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			1,747.00000	1,925	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			85.00000	58	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			702.00000	803	19.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			540.00000	436	19.64	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 14/09/2009 Currency Future	17.10	Call			13.00000	15	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			4,351.00000	4,148	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			2.00000	2	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,840.00000	5,635	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			7,338.00000	7,133	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,112.00000	5,317	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			3,613.00000	3,817	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			1.00000	0	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,152.00000	2,342	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			39.00000	25	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			948.00000	1,079	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			336.00000	262	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			22.00000	25	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,910.00000	3,708	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			4.00000	4	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			5,392.00000	5,187	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,888.00000	6,684	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,362.00000	5,567	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			3,863.00000	4,067	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,387.00000	2,582	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			24.00000	15	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,116.00000	1,259	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			253.00000	192	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			29.00000	33	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,667.00000	3,466	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			5.00000	6	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			5,143.00000	4,939	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			1.00000	1	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			6,638.00000	6,434	22.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call			552.00000	632	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put			790.00000	665	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			520.00000	595	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			858.00000	728	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call			491.00000	561	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put			929.00000	794	21.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			681.00000	778	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			569.00000	461	19.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call			569.00000	651	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put			756.00000	634	20.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call			506.00000	578	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	13.15	Put		893.00000	761	21.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		478.00000	545	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		965.00000	828	21.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		451.00000	515	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		1,039.00000	898	21.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		746.00000	855	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		483.00000	388	19.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		661.00000	755	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		599.00000	488	19.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		623.00000	711	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		660.00000	544	20.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		520.00000	595	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		858.00000	728	21.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		769.00000	882	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		456.00000	365	19.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		723.00000	828	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		511.00000	411	19.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		604.00000	691	20.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		692.00000	574	20.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.15040	12.94100		21.33	197,256.00	15	1,456.00
£ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	956	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		0.00000	755	20.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		844.00000	936	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		903.00000	785	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		808.00000	898	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		967.00000	847	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		774.00000	859	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,033.00000	909	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		674.00000	748	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,233.00000	1,097	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		637.00000	708	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,296.00000	1,158	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		569.00000	633	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,428.00000	1,283	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		603.00000	670	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,362.00000	1,219	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		553.00000	616	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,462.00000	1,315	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		424.00000	474	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,783.00000	1,623	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		507.00000	565	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,566.00000	1,415	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		493.00000	549	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,602.00000	1,449	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		493.00000	549	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put		1,602.00000	1,449	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		478.00000	533	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,637.00000	1,483	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		437.00000	488	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,746.00000	1,588	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		387.00000	433	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,896.00000	1,732	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		412.00000	460	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,821.00000	1,659	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		399.00000	446	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,858.00000	1,696	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		376.00000	420	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,935.00000	1,769	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		292.00000	327	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,251.00000	2,077	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		302.00000	338	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,211.00000	2,037	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		353.00000	395	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,012.00000	1,844	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		332.00000	371	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,091.00000	1,921	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		312.00000	349	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,171.00000	1,998	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		274.00000	307	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		2,333.00000	2,157	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		257.00000	288	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		2,416.00000	2,237	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		241.00000	270	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,500.00000	2,319	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		184.00000	207	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,843.00000	2,656	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		478.00000	533	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,637.00000	1,483	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		451.00000	503	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,710.00000	1,552	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		538.00000	598	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,497.00000	1,348	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		353.00000	395	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,012.00000	1,844	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		464.00000	518	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,673.00000	1,517	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		364.00000	407	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,973.00000	1,807	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		342.00000	383	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,051.00000	1,882	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.75	Call			322.00000	360	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,131.00000	1,959	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			249.00000	279	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,458.00000	2,278	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			553.00000	616	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,462.00000	1,315	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			522.00000	582	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,531.00000	1,381	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			464.00000	518	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,673.00000	1,517	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			364.00000	407	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,973.00000	1,807	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			283.00000	317	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,292.00000	2,117	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			342.00000	383	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,051.00000	1,882	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			265.00000	297	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,374.00000	2,197	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			538.00000	598	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,497.00000	1,348	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			399.00000	446	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,858.00000	1,696	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			292.00000	327	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,251.00000	2,077	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			620.00000	689	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,329.00000	1,188	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			586.00000	651	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,395.00000	1,251	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			412.00000	460	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,821.00000	1,659	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,642.00000	4,851	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,172.00000	3,371	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			31.00000	21	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,858.00000	2,020	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			217.00000	169	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			922.00000	1,017	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			781.00000	667	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			161.00000	180	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,020.00000	2,830	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			54.00000	60	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,413.00000	4,210	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			17.00000	18	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,876.00000	5,668	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			5.00000	5	21.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.30	Put		7,364.00000	7,155	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		5,091.00000	5,301	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,605.00000	3,810	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		14.00000	9	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,223.00000	2,400	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		132.00000	100	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,141.00000	1,260	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		550.00000	460	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		218.00000	244	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,627.00000	2,444	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		76.00000	85	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,985.00000	3,785	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		24.00000	26	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		5,433.00000	5,226	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		7.00000	8	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,916.00000	6,707	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,341.00000	5,550	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,850.00000	4,056	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		9.00000	5	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		2,439.00000	2,622	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		98.00000	72	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,293.00000	1,423	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		452.00000	372	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		91.00000	102	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,750.00000	3,552	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		29.00000	32	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,188.00000	4,982	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		9.00000	9	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,668.00000	6,459	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		742.00000	823	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		1,101.00000	973	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		712.00000	789	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,171.00000	1,039	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		882.00000	976	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		841.00000	726	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		712.00000	789	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,171.00000	1,039	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		637.00000	708	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,296.00000	1,158	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,002.00000	1,110	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		661.00000	559	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		960.00000	1,062	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		719.00000	612	20.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.90	Call			882.00000	976	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			841.00000	726	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			0.00000	878	21.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			0.00000	878	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.50310		13.26750		22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			0.00000	1,342	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			0.00000	1,089	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,199.00000	1,305	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,281.00000	1,151	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,147.00000	1,251	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,379.00000	1,248	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,052.00000	1,147	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,584.00000	1,444	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,022.00000	1,115	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,655.00000	1,512	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			967.00000	1,054	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,799.00000	1,651	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			994.00000	1,084	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,726.00000	1,581	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			953.00000	1,039	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,836.00000	1,686	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			845.00000	920	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,177.00000	2,017	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			903.00000	984	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,985.00000	1,831	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,181.00000	1,286	21.88	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,313.00000	1,183	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			421.00000	459	27.76	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,653.00000	4,456	27.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,008.00000	1,099	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,690.00000	1,546	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,607.00000	1,751	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			689.00000	598	19.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,384.00000	1,507	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			967.00000	854	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,037.00000	1,131	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,619.00000	1,478	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			700.00000	760	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,783.00000	2,607	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			554.00000	600	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,636.00000	3,447	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			436.00000	476	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,518.00000	4,323	27.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			319.00000	357	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,401.00000	5,203	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.30	Call			1,634.00000	1,782	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			667.00000	579	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,404.00000	1,530	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			937.00000	827	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,216.00000	1,323	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,249.00000	1,120	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			915.00000	997	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,948.00000	1,794	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			709.00000	770	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,741.00000	2,567	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			560.00000	607	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,593.00000	3,404	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			441.00000	481	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,473.00000	4,278	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			324.00000	363	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,357.00000	5,159	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,693.00000	4,928	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			26.00000	25	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,282.00000	3,503	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			115.00000	100	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,064.00000	2,246	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			397.00000	343	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,288.00000	1,401	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,120.00000	998	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			586.00000	636	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,418.00000	3,233	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			409.00000	449	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,742.00000	4,546	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			247.00000	278	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,080.00000	5,875	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			148.00000	167	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,480.00000	7,264	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,131.00000	5,366	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			13.00000	13	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,701.00000	3,929	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			83.00000	76	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,391.00000	2,589	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			274.00000	236	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,468.00000	1,600	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			850.00000	747	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			651.00000	708	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,033.00000	2,855	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			456.00000	498	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,339.00000	4,145	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			288.00000	323	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.65	Put		5,671.00000	5,470	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		173.00000	195	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,055.00000	6,842	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,376.00000	5,612	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		9.00000	9	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,937.00000	4,169	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		69.00000	66	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,591.00000	2,794	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		223.00000	191	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,582.00000	1,725	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		715.00000	622	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		692.00000	751	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,824.00000	2,648	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		484.00000	529	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,117.00000	3,926	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		314.00000	351	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,446.00000	5,248	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		188.00000	212	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,821.00000	6,609	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,842.00000	4,073	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		75.00000	70	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,924.00000	3,136	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		157.00000	133	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,132.00000	2,319	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		365.00000	316	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,535.00000	1,674	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		768.00000	670	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,022.00000	1,115	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,655.00000	1,512	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		867.00000	945	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,100.00000	1,942	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		675.00000	734	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,907.00000	2,730	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		534.00000	580	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,766.00000	3,577	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,010.00000	3,224	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		143.00000	121	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,202.00000	2,393	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		335.00000	290	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		891.00000	971	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,023.00000	1,868	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		547.00000	593	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,680.00000	3,490	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		431.00000	470	27.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,563.00000	4,367	27.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.35	Call		3,984.00000	4,217	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		67.00000	64	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,054.00000	3,268	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		136.00000	115	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,237.00000	2,430	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		320.00000	277	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		416.00000	454	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,699.00000	4,501	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		0.00000	885	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		0.00000	2,132	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		0.00000	692	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		0.00000	2,939	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		0.00000	549	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		0.00000	3,796	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		0.00000	434	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		0.00000	4,681	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.30740	11.19970		19.68	5,416,244.60	479	22,551.00
€ / R On 12/06/2009 Currency Future	11.20	Call		285.00000	336	19.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		285.00000	228	19.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		247.00000	290	19.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		348.00000	283	19.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		215.00000	251	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		415.00000	343	20.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		200.00000	233	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		451.00000	376	20.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		120.00000	137	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		720.00000	630	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		109.00000	124	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		759.00000	667	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		109.00000	124	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		759.00000	667	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		89.00000	102	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		840.00000	745	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		47.00000	54	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		1,097.00000	996	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		65.00000	75	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		966.00000	867	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		65.00000	75	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		966.00000	867	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		42.00000	48	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		1,142.00000	1,040	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		53.00000	60	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		1,053.00000	953	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		38.00000	42	21.92	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 12/06/2009 Currency Future	12.35	Put		1,188.00000	1,085	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		33.00000	38	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		1,234.00000	1,130	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		30.00000	33	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		1,280.00000	1,176	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		21.00000	23	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		1,421.00000	1,316	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		12.00000	14	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,613.00000	1,506	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		7.00000	8	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,807.00000	1,700	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		8.00000	9	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,759.00000	1,652	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		3.00000	3	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		2,103.00000	1,996	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		3.00000	3	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		2,153.00000	2,045	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		4.00000	4	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		2,054.00000	1,946	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		4.00000	4	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		2,004.00000	1,897	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		5.00000	5	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,955.00000	1,848	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		5.00000	5	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,955.00000	1,848	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		6.00000	7	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,857.00000	1,749	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		2.00000	2	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		2,302.00000	2,194	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		2,451.00000	2,344	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,501.00000	2,393	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		2.00000	2	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		2,203.00000	2,095	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		3.00000	3	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		2,153.00000	2,045	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		6.00000	7	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,857.00000	1,749	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		11.00000	12	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		1,661.00000	1,555	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		5.00000	6	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,906.00000	1,798	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		9.00000	10	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,710.00000	1,603	21.92	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 12/06/2009 Currency Future	13.45	Call			2.00000	2	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			2,252.00000	2,145	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,451.00000	2,344	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,501.00000	2,393	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,601.00000	2,493	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,701.00000	2,593	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,402.00000	2,294	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			3.00000	3	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			2,103.00000	1,996	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,352.00000	2,244	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,751.00000	2,643	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,801.00000	2,693	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,901.00000	2,793	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,450.00000	3,343	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,500.00000	3,393	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			3,150.00000	3,043	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,950.00000	2,843	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,651.00000	2,543	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,402.00000	2,294	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,352.00000	2,244	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,601.00000	2,493	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			2.00000	2	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			2,203.00000	2,095	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,901.00000	2,793	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			3,300.00000	3,193	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	21.92	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 12/06/2009 Currency Future	14.90	Put			3,700.00000	3,593	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			4,000.00000	3,893	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			3,100.00000	2,993	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			3,000.00000	2,893	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			9.00000	10	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,710.00000	1,603	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			14.00000	16	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,564.00000	1,458	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			42.00000	48	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			1,142.00000	1,040	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			38.00000	42	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			1,188.00000	1,085	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			23.00000	26	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,374.00000	1,269	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			26.00000	30	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			1,327.00000	1,222	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			18.00000	20	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,468.00000	1,363	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			73.00000	83	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			923.00000	826	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			59.00000	67	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			1,009.00000	910	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			144.00000	165	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			645.00000	558	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			99.00000	113	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			799.00000	705	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			81.00000	92	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			881.00000	785	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			132.00000	151	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			682.00000	593	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			23.00000	26	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			1,374.00000	1,269	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			16.00000	18	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,516.00000	1,410	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			73.00000	83	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			923.00000	826	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			59.00000	67	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			1,009.00000	910	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			154.00000	177	21.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			604.00000	519	21.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			18.00000	20	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,468.00000	1,363	21.92	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 12/06/2009 Currency Future	12.85	Call			11.00000	12	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,661.00000	1,555	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			21.00000	23	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,421.00000	1,316	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			33.00000	38	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			1,234.00000	1,130	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			12.00000	14	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,613.00000	1,506	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1.00000	1	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,551.00000	2,443	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,701.00000	2,593	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			3,050.00000	2,943	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			3,250.00000	3,143	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,350.00000	3,243	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,550.00000	3,443	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,650.00000	3,543	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,750.00000	3,643	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,850.00000	3,743	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,200.00000	3,093	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,400.00000	3,293	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			3,100.00000	2,993	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			3,200.00000	3,093	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,400.00000	3,293	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,600.00000	3,493	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,800.00000	3,693	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,900.00000	3,793	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			4,100.00000	3,993	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	21.92	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 12/06/2009 Currency Future	15.40	Put		4,200.00000	4,093	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		4,300.00000	4,193	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		4,400.00000	4,293	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		3,600.00000	3,493	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,700.00000	3,593	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		4,100.00000	3,993	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,851.00000	2,743	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		5.00000	6	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,906.00000	1,798	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,851.00000	2,743	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,950.00000	2,843	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		3,000.00000	2,893	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call		4,950.00000	5,057	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call		3,450.00000	3,557	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call		1,950.00000	2,057	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call		549.00000	634	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put		99.00000	77	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		4,050.00000	3,943	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		5,550.00000	5,443	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		7,050.00000	6,943	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,300.00000	5,407	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		3,800.00000	3,907	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,300.00000	2,407	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		835.00000	933	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		35.00000	26	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		5,200.00000	5,093	21.92	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 12/06/2009 Currency Future	17.90	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,700.00000	6,593	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,400.00000	5,507	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		3,900.00000	4,007	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,400.00000	2,507	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		925.00000	1,025	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		25.00000	18	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		5,100.00000	4,993	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,600.00000	6,493	21.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		187.00000	217	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		488.00000	410	20.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		164.00000	189	21.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		565.00000	482	21.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		355.00000	420	18.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		205.00000	163	18.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		307.00000	362	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		257.00000	205	19.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		266.00000	312	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		316.00000	255	19.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		230.00000	270	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		381.00000	312	19.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		175.00000	203	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		526.00000	445	21.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		154.00000	177	21.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		604.00000	519	21.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		382.00000	452	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		183.00000	144	18.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		330.00000	390	18.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		230.00000	182	18.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		164.00000	189	21.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		565.00000	482	21.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		444.00000	521	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		144.00000	114	18.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		330.00000	390	18.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		230.00000	182	18.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.48300	11.37000		20.27	287,075.00	25	9,620.00
€ / R On 14/09/2009 Currency Future	11.35	Call		556.00000	611	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put		536.00000	478	19.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		501.00000	550	20.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		631.00000	567	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 14/09/2009 Currency Future	11.55	Call			484.00000	531	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			664.00000	598	20.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			451.00000	495	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			731.00000	662	20.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			350.00000	383	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			980.00000	900	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			366.00000	400	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			946.00000	867	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			334.00000	366	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			1,014.00000	933	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			319.00000	350	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			1,049.00000	967	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			240.00000	264	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,270.00000	1,181	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			264.00000	290	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			1,194.00000	1,107	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			277.00000	304	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			1,157.00000	1,071	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			228.00000	251	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,308.00000	1,218	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			217.00000	239	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,347.00000	1,256	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			197.00000	216	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,427.00000	1,333	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			187.00000	206	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,467.00000	1,373	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			160.00000	176	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,590.00000	1,493	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			129.00000	143	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,759.00000	1,660	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			104.00000	115	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,934.00000	1,832	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			110.00000	121	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,890.00000	1,788	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			110.00000	121	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,890.00000	1,788	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			74.00000	82	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			2,204.00000	2,099	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			70.00000	77	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,250.00000	2,144	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			78.00000	87	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			2,158.00000	2,054	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			83.00000	92	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			2,113.00000	2,009	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			88.00000	97	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.35	Put		2,068.00000	1,964	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		88.00000	97	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		2,068.00000	1,964	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		98.00000	109	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,978.00000	1,876	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		58.00000	65	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,388.00000	2,282	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		49.00000	54	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,529.00000	2,421	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		46.00000	51	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,576.00000	2,468	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		66.00000	73	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		2,296.00000	2,190	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		93.00000	103	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,023.00000	1,920	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		93.00000	103	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		2,023.00000	1,920	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		83.00000	92	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		2,113.00000	2,009	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		123.00000	135	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,803.00000	1,702	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		55.00000	61	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,435.00000	2,328	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		62.00000	69	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,342.00000	2,236	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		46.00000	51	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,576.00000	2,468	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		43.00000	48	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,623.00000	2,515	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		41.00000	45	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,671.00000	2,562	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		36.00000	40	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,766.00000	2,657	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		52.00000	57	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,482.00000	2,374	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		116.00000	128	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,846.00000	1,745	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		32.00000	35	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,862.00000	2,752	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		14.00000	15	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,494.00000	3,382	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		52.00000	57	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,482.00000	2,374	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		36.00000	40	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,766.00000	2,657	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.30	Call			28.00000	31	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,958.00000	2,848	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			25.00000	27	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,055.00000	2,944	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			22.00000	24	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			3,152.00000	3,041	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			19.00000	21	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			3,249.00000	3,138	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			66.00000	73	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			2,296.00000	2,190	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			28.00000	31	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,958.00000	2,848	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			25.00000	27	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			3,055.00000	2,944	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			178.00000	196	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,508.00000	1,413	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			160.00000	176	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,590.00000	1,493	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			144.00000	159	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,674.00000	1,576	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			70.00000	77	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			2,250.00000	2,144	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			38.00000	42	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,718.00000	2,609	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			34.00000	37	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,814.00000	2,704	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			30.00000	33	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,910.00000	2,800	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			116.00000	128	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,846.00000	1,745	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			144.00000	159	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,674.00000	1,576	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			152.00000	167	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,632.00000	1,534	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			137.00000	151	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,717.00000	1,618	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			49.00000	54	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,529.00000	2,421	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			123.00000	135	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,803.00000	1,702	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			62.00000	69	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			2,342.00000	2,236	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			169.00000	186	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put			1,549.00000	1,453	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			197.00000	216	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.60	Put		1,427.00000	1,333	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		252.00000	277	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,232.00000	1,144	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		207.00000	227	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,387.00000	1,294	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		305.00000	334	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,085.00000	1,001	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		252.00000	277	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		1,232.00000	1,144	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		152.00000	167	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,632.00000	1,534	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		319.00000	350	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		1,049.00000	967	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		291.00000	319	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		1,121.00000	1,036	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		305.00000	334	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		1,085.00000	1,001	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		187.00000	206	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,467.00000	1,373	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		383.00000	418	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		913.00000	835	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		4,970.00000	5,083	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,470.00000	3,583	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		1,995.00000	2,103	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		25.00000	20	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		781.00000	855	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		311.00000	272	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		6.00000	7	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		4,036.00000	3,924	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,531.00000	5,418	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		7,030.00000	6,917	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,270.00000	5,383	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		3,770.00000	3,883	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,282.00000	2,392	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		12.00000	9	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		981.00000	1,065	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		211.00000	182	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		10.00000	11	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,740.00000	3,628	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		5,231.00000	5,118	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,730.00000	6,617	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,420.00000	5,533	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		3,920.00000	4,033	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,428.00000	2,539	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		8.00000	6	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,090.00000	1,178	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		170.00000	145	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		12.00000	13	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,592.00000	3,480	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	1	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		5,081.00000	4,968	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,580.00000	6,467	21.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		467.00000	513	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		697.00000	630	20.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		437.00000	478	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		767.00000	695	20.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		409.00000	447	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		839.00000	764	21.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		596.00000	655	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		476.00000	422	19.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		518.00000	570	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		598.00000	537	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		422.00000	462	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		802.00000	729	21.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		395.00000	432	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		875.00000	799	21.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		663.00000	731	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		393.00000	348	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		617.00000	679	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		447.00000	396	19.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		576.00000	632	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		506.00000	449	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		537.00000	590	19.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		567.00000	507	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.64380	11.52700		20.97	0.00	0	508.00
€ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	799	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		0.00000	705	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		693.00000	758	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		816.00000	764	20.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.70	Call			676.00000	739	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			849.00000	795	21.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			643.00000	703	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			916.00000	860	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			543.00000	594	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,166.00000	1,100	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			556.00000	608	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,129.00000	1,064	22.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			530.00000	580	22.32	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,203.00000	1,136	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			518.00000	566	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,241.00000	1,173	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			452.00000	493	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,475.00000	1,400	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			472.00000	516	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,395.00000	1,323	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			483.00000	528	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,356.00000	1,285	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			432.00000	472	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,555.00000	1,478	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			422.00000	461	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,595.00000	1,518	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			185.00000	203	27.20	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,258.00000	3,159	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			413.00000	451	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,636.00000	1,557	23.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			403.00000	441	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,676.00000	1,597	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			369.00000	404	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,842.00000	1,760	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			338.00000	371	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,011.00000	1,927	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			311.00000	341	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,184.00000	2,097	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			324.00000	355	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,097.00000	2,012	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			318.00000	348	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,141.00000	2,054	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			318.00000	348	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,141.00000	2,054	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			281.00000	309	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,404.00000	2,315	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			275.00000	302	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,448.00000	2,358	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			287.00000	315	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 14/12/2009 Currency Future	13.60	Put			2,360.00000	2,271	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			293.00000	321	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,316.00000	2,227	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			299.00000	328	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,272.00000	2,184	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			293.00000	321	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,316.00000	2,227	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			305.00000	334	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,228.00000	2,140	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			256.00000	282	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,579.00000	2,488	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			331.00000	363	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,054.00000	1,969	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			165.00000	182	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,488.00000	3,388	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			269.00000	295	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,492.00000	2,401	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			245.00000	269	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,668.00000	2,576	26.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			234.00000	258	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,757.00000	2,664	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			224.00000	247	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,847.00000	2,753	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			215.00000	236	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,938.00000	2,842	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			324.00000	355	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,097.00000	2,012	24.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			311.00000	341	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,184.00000	2,097	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			262.00000	288	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,535.00000	2,444	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			251.00000	276	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,624.00000	2,532	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			240.00000	263	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,713.00000	2,620	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			361.00000	395	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,884.00000	1,801	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			346.00000	379	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,969.00000	1,885	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			281.00000	309	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,404.00000	2,315	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			346.00000	379	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,969.00000	1,885	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			256.00000	282	26.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,579.00000	2,488	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call		353.00000	387	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,926.00000	1,843	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		262.00000	288	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,535.00000	2,444	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		251.00000	276	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,624.00000	2,532	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		229.00000	252	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,802.00000	2,708	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		234.00000	258	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,757.00000	2,664	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		377.00000	413	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,800.00000	1,719	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		386.00000	422	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,759.00000	1,678	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		353.00000	387	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,926.00000	1,843	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		287.00000	315	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,360.00000	2,271	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		386.00000	422	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,759.00000	1,678	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		394.00000	431	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,717.00000	1,637	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		361.00000	395	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,884.00000	1,801	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		462.00000	505	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,435.00000	1,361	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		442.00000	483	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,515.00000	1,439	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		494.00000	541	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,317.00000	1,247	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		432.00000	472	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,555.00000	1,478	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		506.00000	553	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,279.00000	1,210	22.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		483.00000	528	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,356.00000	1,285	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		442.00000	483	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,515.00000	1,439	23.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,176.00000	1,275	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		299.00000	282	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		902.00000	985	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		525.00000	492	20.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		181.00000	199	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,304.00000	3,205	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,311.00000	1,414	18.91	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	10.45	Put		234.00000	220	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,004.00000	1,094	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		427.00000	400	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		768.00000	842	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		691.00000	648	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		597.00000	654	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,020.00000	960	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		173.00000	190	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,396.00000	3,296	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,040.00000	2,153	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		63.00000	59	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		952.00000	1,038	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		475.00000	444	19.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		121.00000	134	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,144.00000	4,040	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		49.00000	55	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,572.00000	5,462	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		19.00000	22	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,042.00000	6,928	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,326.00000	2,441	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		49.00000	48	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,116.00000	1,212	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		339.00000	318	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		138.00000	152	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,861.00000	3,759	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		59.00000	66	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,282.00000	5,173	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		23.00000	26	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,746.00000	6,632	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		530.00000	580	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,203.00000	1,136	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,471.00000	2,586	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		44.00000	43	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,209.00000	1,309	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		282.00000	265	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		147.00000	163	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,720.00000	3,619	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		65.00000	73	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,138.00000	5,029	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		25.00000	29	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,598.00000	6,485	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		659.00000	721	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		882.00000	827	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		627.00000	686	21.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		950.00000	893	21.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.05	Call			569.00000	623	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,092.00000	1,029	21.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,741.00000	3,858	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			14.00000	14	25.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,761.00000	2,878	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			34.00000	34	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,816.00000	1,928	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			89.00000	84	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,087.00000	1,182	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			360.00000	338	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			169.00000	186	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,442.00000	3,342	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			106.00000	117	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,379.00000	4,274	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,840.00000	3,957	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			13.00000	13	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,859.00000	2,976	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			32.00000	32	21.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,902.00000	2,014	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			75.00000	70	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,146.00000	1,244	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			319.00000	300	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			177.00000	195	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,350.00000	3,251	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			113.00000	125	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,286.00000	4,181	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,889.00000	4,006	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			12.00000	13	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,908.00000	3,024	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			31.00000	31	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,945.00000	2,058	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			68.00000	64	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			116.00000	128	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,239.00000	4,134	28.48	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.02800		243.10200		0.00	0.00	0	7.00
AL13 On 06/08/2009 Index Future			247.54800		0.00000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			289.06200		289.85400		0.00	887,420,340.00	307	684.00
ALBI On 06/08/2009 Index Future			294.70800		295.51200		0.00	904,753,560.00	307	309.00
ALBI On 05/11/2009 Index Future			288.73900		289.36600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			123.63300		123.75400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			126.07700		126.19900		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
CRD1 On 05/11/2009 Index Future			128.46200		128.58500		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			290.86100		291.63700		0.00	84,349,690.00	29	215.00
GOVI On 06/08/2009 jGovi			296.61150		297.39900		0.00	86,017,335.00	29	35.00
GOVI On 05/11/2009 jGovi			302.22300		303.02300		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			351.67300		351.67300		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			360.68400		360.68400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			369.69400		369.69400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.81400		7.75800		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.75300		8.66300		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.35100		8.27300		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.79500		8.70500		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.82800		8.74100		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90600		8.83000		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.86200		8.79100		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.02400		7.98000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.15600		7.11700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.01300		6.93900		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.61600		7.52600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.67500		7.57900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.44000		8.34000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50600		8.40400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.69100		8.61100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70600		8.62500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22200		9.21600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.52900		8.50400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
OTH1 On 07/05/2009 Index Future				278.94900	279.70700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				284.46400	285.23300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future				289.84600	290.62700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.30600	6.29000		2.72	0.00	0	4,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,771.00000	3,751	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				5.66000	5.64100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,245.00000	4,225	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,494.00000	4,474	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future				8.34500	5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,266.00000	24	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			45.00000	1,495	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future				8.17800	8.12700		12.10	1,567,890.89	12,246	11,035.00
R157 On 07/05/2009 Bond Future	9.00	Call			4,834.00000	4,545	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	7.25	Call			0.00000	0	11.85	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,111.00000	5,400	11.85	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	11.70	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,697.00000	9,986	11.70	0.00	0	0.00
R157 On 06/08/2009 Bond Future				8.15800	8.10500		10.10	1,600,964.16	12,246	8,559.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,777.00000	6,531	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			694.00000	738	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.26900	8.18000		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,036.00000	1,867	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,685.00000	5,983	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.35000	8.27500		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			3,179.00000	3,015	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,860.00000	6,074	9.75	0.00	0	0.00
R186 On 07/05/2009 Bond Future				8.72900	8.67900		24.30	1,340,624.59	11,185	13,810.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,302.00000	2,765	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			150.00000	112	24.51	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			3.00000	0	23.90	0.00	0	2,280.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,122.00000	7,618	23.90	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			0.00000	0	23.60	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			15,758.00000	16,258	23.60	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	0	23.40	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			25,311.00000	25,811	23.40	0.00	0	0.00
R186 On 06/08/2009 Bond Future				8.72800	8.67700		22.00	1,425,290.21	12,165	11,185.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 06/08/2009 Bond Future	9.00	Call			6,945.00000	6,609	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,795.00000	3,965	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1,243.00000	1,134	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,903.00000	14,299	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.78300		8.72100		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,360.00000	7,019	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,076.00000	7,342	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,352.00000	3,147	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,513.00000	13,915	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			8,643.00000	8,270	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,949.00000	6,183	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,636.00000	2,464	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,627.00000	16,061	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.84700		8.85000		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			6,518.00000	6,515	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,500.00000	12,467	22.38	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			504.00000	486	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			38.00000	20	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.23700		8.19700		11.56	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			4,600.00000	4,421	11.95	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	11.95	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.20600		8.16400		10.17	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,187.00000	5,033	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			607.00000	634	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.26200		8.22400		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,568.00000	1,507	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,637.00000	4,734	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.35300		8.30300		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,102.00000	2,024	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,361.00000	5,481	9.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.52800		8.49800		16.67	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,892.00000	2,707	16.95	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			17.00000	6	16.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.51500		8.48400		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			5,565.00000	5,423	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,304.00000	1,339	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.23600		8.54300		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,698.00000	2,246	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,739.00000	6,555	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.33400		8.61600		14.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 04/02/2010 Bond Future	8.20	Call			3,946.00000	4,672	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,234.00000	5,417	14.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.50900		8.48800		18.16	0.00	0	498.00
R204 On 07/05/2009 Bond Future	8.75	Call			1,782.00000	1,599	18.32	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			137.00000	88	18.32	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1.00000	0	17.94	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			4,837.00000	4,970	17.94	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			3,198.00000	3,053	18.47	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			17.00000	5	18.47	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.49900		8.47800		16.16	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			6,083.00000	5,973	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,412.00000	1,433	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.57500		8.52900		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,889.00000	1,797	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,454.00000	8,643	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.65000		8.59100		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			4,411.00000	4,242	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,785.00000	6,967	16.13	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.22700		8.18600		10.29	0.00	0	2,258.00
R206 On 07/05/2009 Bond Future	9.00	Call			3,005.00000	2,851	10.54	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	10.54	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.19300		8.15000		8.91	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,358.00000	4,226	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			493.00000	516	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			397.00000	365	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,647.00000	4,770	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.21600		8.21600		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,298.00000	1,292	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,789.00000	3,784	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.30500		8.30500		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,706.00000	1,701	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,360.00000	4,356	8.25	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.72900		8.67900		20.07	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,123.00000	1,780	20.24	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			92.00000	69	20.24	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.72900		8.67700		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			5,385.00000	5,147	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,848.00000	1,939	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.55000		8.73000		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,672.00000	1,976	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,765.00000	8,941	16.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future			8.61300		8.79200		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			4,232.00000	4,720	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,618.00000	7,006	18.07	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.89900		8.83700		22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			440.00000	203	22.12	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,009.00000	1,175	22.12	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.92600		8.86400		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,762.00000	4,497	19.56	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,328.00000	2,460	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.00000		8.93900		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,786.00000	1,673	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,755.00000	10,026	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.10900		9.04700		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,351.00000	4,174	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,823.00000	8,028	19.38	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.32900		8.28900		31.32	242,100.84	3,083	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			5,865.00000	5,513	31.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			3.00000	0	31.84	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.31900		8.27800		27.15	247,386.95	3,083	3,083.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,320.00000	3,142	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,828.00000	6,009	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,674.00000	6,415	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,696.00000	2,796	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.72800		8.30300		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,530.00000	1,608	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,680.00000	15,335	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			13,176.00000	10,422	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			2,025.00000	2,846	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,938.00000	1,194	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,805.00000	17,637	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.77400		8.33300		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			4,736.00000	3,405	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,541.00000	14,890	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			15,547.00000	12,758	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			3,009.00000	3,901	30.22	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			287.15900		287.92100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.83600		293.61000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.37600		299.16300		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.26920		6.19000		19.35	1,253,840.00	200	9,048.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			154.00000	189	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Put		164.00000	120	18.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		136.00000	166	19.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		196.00000	147	19.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		175.00000	215	18.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		135.00000	96	18.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		95.00000	114	21.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		305.00000	245	21.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		85.00000	101	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		345.00000	282	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		76.00000	90	22.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		386.00000	321	22.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		55.00000	65	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		515.00000	446	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		55.00000	65	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		515.00000	446	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		68.00000	81	22.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		428.00000	362	22.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		68.00000	81	22.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		428.00000	362	22.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		61.00000	72	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		471.00000	403	23.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		46.00000	55	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		556.00000	486	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		39.00000	46	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		599.00000	527	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		33.00000	39	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		643.00000	570	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		33.00000	39	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		643.00000	570	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		23.00000	27	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		733.00000	658	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		27.00000	32	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		687.00000	613	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		46.00000	55	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		556.00000	486	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		19.00000	22	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		779.00000	703	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		19.00000	22	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		779.00000	703	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		23.00000	27	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		733.00000	658	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		27.00000	32	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		687.00000	613	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		13.00000	15	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		873.00000	796	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.00	Call			16.00000	18	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			826.00000	749	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			10.00000	12	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			920.00000	843	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			8.00000	10	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			968.00000	891	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			13.00000	15	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			873.00000	796	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			8.00000	10	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			968.00000	891	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,610.00000	1,531	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,710.00000	1,631	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			1.00000	1	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,411.00000	1,332	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			3.00000	3	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,213.00000	1,134	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			6.00000	6	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			1,066.00000	987	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			7.00000	8	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			1,017.00000	939	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			85.00000	101	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			345.00000	282	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			95.00000	114	21.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			305.00000	245	21.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			121.00000	146	19.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			231.00000	177	19.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			7.00000	8	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			1,017.00000	939	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			4.00000	5	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,114.00000	1,036	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			3.00000	3	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,213.00000	1,134	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			2.00000	2	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,312.00000	1,233	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			4.00000	4	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			1,164.00000	1,085	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			2.00000	2	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,262.00000	1,183	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			260.00000	317	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			70.00000	48	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			200.00000	246	18.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			110.00000	77	18.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			154.00000	189	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Put			164.00000	120	18.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			121.00000	146	19.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			231.00000	177	19.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			228.00000	280	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			88.00000	61	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			107.00000	129	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			267.00000	210	20.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			175.00000	215	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			135.00000	96	18.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	1	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,361.00000	1,282	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			1.00000	1	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,461.00000	1,382	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			4.00000	5	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			1,114.00000	1,036	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,511.00000	1,431	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,511.00000	1,431	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,610.00000	1,531	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,710.00000	1,631	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,810.00000	1,731	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,910.00000	1,831	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			2,010.00000	1,931	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			2,110.00000	2,031	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			2,010.00000	1,931	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	1	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,361.00000	1,282	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,540.00000	5,619	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,040.00000	4,119	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,540.00000	2,619	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,040.00000	1,119	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,960.00000	1,881	24.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	9.65	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put		3,460.00000	3,381	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put		4,960.00000	4,881	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put		6,460.00000	6,381	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call		5,690.00000	5,769	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call		4,190.00000	4,269	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call		2,690.00000	2,769	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,190.00000	1,269	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		3,310.00000	3,231	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,810.00000	4,731	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		6,310.00000	6,231	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		5,790.00000	5,869	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,290.00000	4,369	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		2,790.00000	2,869	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,290.00000	1,369	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		3,210.00000	3,131	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,710.00000	4,631	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		6,210.00000	6,131	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		459.00000	530	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		19.00000	11	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		373.00000	440	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		33.00000	20	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		295.00000	356	18.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		55.00000	37	18.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		228.00000	280	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		88.00000	61	18.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		415.00000	484	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		25.00000	15	18.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		333.00000	397	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	5.90	Put		43.00000	28	18.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.33170	6.25270		19.98	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		301.00000	334	19.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		298.00000	252	19.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		266.00000	295	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		363.00000	313	19.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		321.00000	355	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		268.00000	224	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		235.00000	260	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		433.00000	379	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		222.00000	245	20.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		469.00000	413	20.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		210.00000	231	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		507.00000	449	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		164.00000	180	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		661.00000	598	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		178.00000	195	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		625.00000	563	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		198.00000	218	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		546.00000	486	21.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		188.00000	206	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		585.00000	524	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		178.00000	195	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		625.00000	563	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		151.00000	166	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		698.00000	634	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		151.00000	166	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		698.00000	634	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		128.00000	140	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		775.00000	708	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		107.00000	118	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		855.00000	786	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		128.00000	140	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		775.00000	708	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		139.00000	152	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		736.00000	671	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		188.00000	206	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		585.00000	524	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		117.00000	128	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		814.00000	747	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		98.00000	108	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		896.00000	826	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		117.00000	128	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		814.00000	747	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		98.00000	108	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.05	Put		896.00000	826	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		82.00000	90	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		979.00000	908	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		90.00000	98	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		937.00000	867	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		90.00000	98	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		937.00000	867	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		75.00000	82	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		1,022.00000	950	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		62.00000	68	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,109.00000	1,036	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		235.00000	260	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		433.00000	379	20.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		210.00000	231	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		507.00000	449	21.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		82.00000	90	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		979.00000	908	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		68.00000	74	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		1,065.00000	993	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		62.00000	68	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,109.00000	1,036	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	56	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,198.00000	1,124	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		75.00000	82	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		1,022.00000	950	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		51.00000	56	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,198.00000	1,124	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		42.00000	46	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,289.00000	1,214	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		56.00000	61	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		1,154.00000	1,080	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		46.00000	50	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,244.00000	1,169	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		38.00000	41	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,335.00000	1,260	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		283.00000	314	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		330.00000	282	19.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		250.00000	277	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		397.00000	345	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		250.00000	277	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		397.00000	345	20.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		321.00000	355	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		268.00000	224	18.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,503.00000	5,582	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,003.00000	4,082	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,503.00000	2,582	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,017.00000	1,092	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			14.00000	10	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			8.00000	9	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			2,006.00000	1,927	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,497.00000	3,418	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,997.00000	4,918	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put			6,497.00000	6,418	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call			5,703.00000	5,782	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call			4,203.00000	4,282	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call			2,703.00000	2,782	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call			1,208.00000	1,286	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put			6.00000	4	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call			13.00000	14	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put			1,811.00000	1,732	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put			3,298.00000	3,219	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put			4,797.00000	4,718	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put			6,297.00000	6,218	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call			5,753.00000	5,832	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call			4,253.00000	4,332	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call			2,753.00000	2,832	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put			0.00000	0	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call			1,257.00000	1,335	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put			5.00000	3	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call			15.00000	16	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put			1,762.00000	1,684	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put			3,248.00000	3,169	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call			0.00000	0	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put			4,747.00000	4,668	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call			0.00000	0	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	12.50	Put		6,247.00000	6,168	22.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		389.00000	435	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		186.00000	153	18.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		341.00000	380	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		239.00000	198	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		548.00000	608	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		95.00000	77	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		477.00000	533	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		124.00000	102	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		416.00000	465	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		163.00000	133	18.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		364.00000	406	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		211.00000	174	18.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		512.00000	570	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		109.00000	88	17.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		446.00000	498	18.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		143.00000	117	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.38910	6.30920		20.23	0.00	0	165.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		402.00000	436	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		393.00000	346	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		367.00000	397	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		457.00000	408	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		402.00000	436	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		393.00000	346	19.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		421.00000	455	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		361.00000	316	19.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		335.00000	363	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		526.00000	474	20.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		321.00000	347	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		562.00000	508	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		321.00000	347	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		562.00000	508	20.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		308.00000	332	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		598.00000	543	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		232.00000	250	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		823.00000	761	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		272.00000	293	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		712.00000	654	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		295.00000	318	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		636.00000	579	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		283.00000	305	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		674.00000	616	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		295.00000	318	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		636.00000	579	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		261.00000	281	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.80	Put		752.00000	692	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		261.00000	281	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		752.00000	692	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		246.00000	265	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		787.00000	726	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		232.00000	250	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		823.00000	761	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		205.00000	221	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		896.00000	832	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		182.00000	196	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		972.00000	906	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		160.00000	172	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		1,051.00000	983	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		141.00000	152	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		1,132.00000	1,062	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		367.00000	397	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		457.00000	408	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		384.00000	416	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		425.00000	377	19.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		351.00000	380	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		491.00000	441	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		218.00000	235	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		859.00000	796	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		193.00000	208	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		934.00000	869	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		171.00000	184	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		1,011.00000	945	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		351.00000	380	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		491.00000	441	20.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		218.00000	235	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		859.00000	796	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		171.00000	184	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		1,011.00000	945	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		150.00000	162	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		1,091.00000	1,023	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		193.00000	208	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		934.00000	869	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,459.00000	5,539	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		3,959.00000	4,039	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,459.00000	2,539	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,013.00000	1,081	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		54.00000	42	18.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.35	Call		32.00000	34	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		2,073.00000	1,995	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		3.00000	3	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,544.00000	3,464	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		5,041.00000	4,961	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,541.00000	6,461	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,709.00000	5,789	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,209.00000	4,289	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,709.00000	2,789	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,235.00000	1,309	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		26.00000	19	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		47.00000	50	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,837.00000	1,761	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		4.00000	4	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,295.00000	3,215	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,791.00000	4,711	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,291.00000	6,211	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,759.00000	5,839	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,259.00000	4,339	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,759.00000	2,839	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,281.00000	1,356	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		22.00000	16	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		50.00000	54	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,791.00000	1,714	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		5.00000	5	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,246.00000	3,166	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,741.00000	4,661	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,241.00000	6,161	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		482.00000	524	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		273.00000	235	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		440.00000	476	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		331.00000	287	19.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		594.00000	646	18.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.90	Put		185.00000	157	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		531.00000	579	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		222.00000	190	18.19	0.00	0	0.00

Total for Derivatives:							2,696,811,453.13	65,928	764,783.00
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Grand Total:							2,696,811,453.13	65,928	764,783.00
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