



Daily MTM Report

Daily summary for 19/05/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR4 On 23/07/2009 Bond			14.88800	14.87500			0.00	0	0.00
R153 On 31/08/2010 Bond			6.33000	6.45000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.23000	8.35000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.69500	8.81000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.34000	8.45500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.64000	8.76000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.65000	8.77500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.33000	8.45000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.77500	8.90000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.89300	9.01100			0.00	0	0.00
R209 On 31/03/2036 Bond			8.17000	8.31500			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			8.49410		8.65230		23.48	57,233,245.80	6,738	342,737.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			214.00000	146	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			212.00000	302	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			214.00000	146	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			212.00000	302	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			269.00000	181	23.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			167.00000	237	23.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			300.00000	201	23.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			147.00000	207	23.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			332.00000	228	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			129.00000	183	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			365.00000	256	23.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			113.00000	162	23.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			159.00000	106	25.65	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			307.00000	412	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			269.00000	181	23.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			167.00000	237	23.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			241.00000	163	24.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			189.00000	269	24.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			176.00000	118	25.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			273.00000	374	25.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			130.00000	85	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			377.00000	491	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			96.00000	62	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			493.00000	618	27.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			78.00000	50	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			576.00000	706	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			71.00000	45	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			619.00000	751	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			64.00000	41	28.91	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			662.00000	797	28.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			58.00000	37	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			706.00000	843	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			106.00000	69	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			454.00000	575	27.10	0.00	0	5.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			71.00000	45	28.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			619.00000	751	28.55	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 12/06/2009 Currency Future	10.20	Call			12.00000	7	35.17	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,559.00000	1,712	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			36.00000	23	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			934.00000	1,078	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			30.00000	19	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,028.00000	1,175	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			19.00000	12	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,267.00000	1,418	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			25.00000	16	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,123.00000	1,271	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			8.00000	4	36.00	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,755.00000	1,910	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			36.00000	23	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			934.00000	1,078	31.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			33.00000	20	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			981.00000	1,126	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			30.00000	19	31.81	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,028.00000	1,175	31.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			21.00000	13	33.26	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,219.00000	1,369	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			33.00000	20	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			981.00000	1,126	31.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			23.00000	14	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,171.00000	1,320	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			14.00000	8	34.76	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,462.00000	1,614	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			13.00000	7	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,511.00000	1,663	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			3.00000	2	37.64	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,151.00000	2,308	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			14.00000	8	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,462.00000	1,614	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			12.00000	7	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,559.00000	1,712	35.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			6.00000	4	36.41	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,854.00000	2,009	36.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			9.00000	5	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,706.00000	1,861	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			6.00000	3	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,903.00000	2,059	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			1.00000	0	44.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,348.00000	3,506	44.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			4,148.00000	4,306	49.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			4.00000	2	37.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.70	Put			2,052.00000	2,208	37.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			5.00000	3	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,002.00000	2,158	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			5.00000	3	36.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,953.00000	2,109	36.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			9.00000	5	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,657.00000	1,811	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			15.00000	9	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,413.00000	1,565	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			7.00000	4	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,805.00000	1,960	36.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			11.00000	6	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,608.00000	1,762	35.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			18.00000	11	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,316.00000	1,467	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			17.00000	10	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			1,364.00000	1,516	34.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			9.00000	5	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,657.00000	1,811	35.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			9.00000	5	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,706.00000	1,861	35.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			8.00000	4	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,755.00000	1,910	36.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			5.00000	3	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			2,002.00000	2,158	37.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			28.00000	17	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,075.00000	1,223	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			15.00000	9	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			1,413.00000	1,565	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			5.00000	3	36.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,953.00000	2,109	36.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			6.00000	3	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,903.00000	2,059	36.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	2	38.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,250.00000	2,407	38.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	1	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,400.00000	2,557	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	1	39.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,499.00000	2,657	39.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			3.00000	2	37.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,201.00000	2,358	37.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			3.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,151.00000	2,308	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			2.00000	1	38.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,300.00000	2,457	38.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.35	Call			1.00000	1	40.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,699.00000	2,857	40.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			1.00000	1	42.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,999.00000	3,156	42.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			1.00000	0	42.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,048.00000	3,206	42.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			1.00000	0	43.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,198.00000	3,356	43.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			2.00000	1	39.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,549.00000	2,707	39.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			3.00000	2	37.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,201.00000	2,358	37.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			40.00000	25	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			887.00000	1,031	30.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			19.00000	12	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,267.00000	1,418	33.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			23.00000	14	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,171.00000	1,320	32.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			48.00000	30	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			796.00000	936	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			117.00000	77	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			415.00000	533	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			117.00000	77	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			415.00000	533	26.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			194.00000	131	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			242.00000	337	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			332.00000	228	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			129.00000	183	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			144.00000	95	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			341.00000	451	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			476.00000	352	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			73.00000	108	24.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			401.00000	286	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			98.00000	142	23.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			437.00000	318	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			85.00000	124	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			130.00000	85	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			377.00000	491	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			87.00000	56	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			534.00000	662	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			641.00000	503	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			38.00000	59	24.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			556.00000	424	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			54.00000	80	24.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			515.00000	387	24.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			63.00000	93	24.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			365.00000	256	23.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			113.00000	162	23.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			241.00000	163	24.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			189.00000	269	24.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			194.00000	131	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			242.00000	337	24.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			159.00000	106	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			307.00000	412	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			87.00000	56	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			534.00000	662	27.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			58.00000	37	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			706.00000	843	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			28.00000	17	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,075.00000	1,223	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			48.00000	30	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			796.00000	936	30.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			13.00000	7	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,511.00000	1,663	34.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			4.00000	2	37.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,101.00000	2,258	37.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			2.00000	1	39.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,499.00000	2,657	39.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1.00000	1	39.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,599.00000	2,757	39.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			2.00000	1	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,350.00000	2,507	38.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	1	39.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,450.00000	2,607	39.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			3.00000	2	38.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,250.00000	2,407	38.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			2.00000	1	39.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,450.00000	2,607	39.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1.00000	1	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,649.00000	2,807	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	1	40.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,749.00000	2,907	40.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			1.00000	1	41.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			2,849.00000	3,007	41.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			1.00000	1	41.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,949.00000	3,106	41.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			1.00000	1	40.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			2,799.00000	2,957	40.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	41.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,899.00000	3,056	41.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			1.00000	0	42.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,098.00000	3,256	42.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			1.00000	0	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,298.00000	3,456	43.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	0	44.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,398.00000	3,556	44.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,498.00000	3,656	44.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	45.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,598.00000	3,756	45.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			1.00000	0	42.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,148.00000	3,306	42.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	0	43.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,248.00000	3,406	43.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	44.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,448.00000	3,606	44.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			1.00000	1	41.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			2,899.00000	3,056	41.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			1.00000	0	44.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,398.00000	3,556	44.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			1.00000	1	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,649.00000	2,807	40.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			1.00000	1	40.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			2,749.00000	2,907	40.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			2.00000	1	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,400.00000	2,557	38.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			1.00000	1	40.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,699.00000	2,857	40.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			18.00000	11	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,316.00000	1,467	33.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			21.00000	13	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,219.00000	1,369	33.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			53.00000	33	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			750.00000	889	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			44.00000	27	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			841.00000	983	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			44.00000	27	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			841.00000	983	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			53.00000	33	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			750.00000	889	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,352.00000	5,194	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,852.00000	3,694	47.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	47.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,352.00000	2,194	38.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	38.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			868.00000	719	25.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			15.00000	24	25.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	45.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,648.00000	3,806	45.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,148.00000	5,306	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,648.00000	6,806	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,602.00000	5,444	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			4,102.00000	3,944	49.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	49.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,602.00000	2,444	39.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	39.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			1,109.00000	953	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			6.00000	9	26.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			4,898.00000	5,056	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,398.00000	6,556	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			437.00000	318	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			85.00000	124	24.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,902.00000	3,744	47.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	47.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,902.00000	2,744	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	40.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,903.00000	1,745	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			915.00000	764	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			12.00000	20	25.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	48.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,098.00000	4,256	48.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			4,052.00000	3,894	48.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	48.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			3,052.00000	2,894	41.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	41.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			2,053.00000	1,895	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	1	36.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			1,060.00000	905	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			7.00000	11	26.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			3,948.00000	4,106	47.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			3,102.00000	2,944	41.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	41.59	0.00	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			2,103.00000	1,945	37.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	1	37.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	47.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			3,898.00000	4,056	47.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			1.00000	0	43.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,248.00000	3,406	43.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	49.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,248.00000	4,406	49.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			4,202.00000	4,044	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	49.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			3,202.00000	3,044	42.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	42.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			2,203.00000	2,045	38.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	1	38.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			1,207.00000	1,050	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			5.00000	6	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	50.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,298.00000	4,456	50.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,398.00000	4,556	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			4,002.00000	3,844	48.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	48.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			3,002.00000	2,844	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	41.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			2,003.00000	1,845	36.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	1	36.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			1,011.00000	858	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			8.00000	14	26.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,498.00000	4,656	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,448.00000	4,606	50.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.63530		8.79270		23.23	5,448,874.30	631	14,248.00
\$ / R On 14/09/2009 Currency Future	7.60	Call			1,246.00000	1,105	20.89	14,538,485,000.00	13,157	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put			53.00000	69	20.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call			486.00000	411	23.68	5,407,527,000.00	13,157	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put			443.00000	526	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call			466.00000	395	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put			473.00000	559	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call			507.00000	429	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put			415.00000	494	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call			529.00000	448	23.23	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put			387.00000	462	23.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call			552.00000	468	23.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put			360.00000	433	23.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.55	Call			576.00000	489	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put			334.00000	404	22.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call			429.00000	363	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put			536.00000	628	24.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			380.00000	321	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			637.00000	736	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			337.00000	285	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			745.00000	850	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call			312.00000	264	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put			819.00000	929	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			289.00000	245	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			896.00000	1,009	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			300.00000	254	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			858.00000	969	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			240.00000	204	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,098.00000	1,218	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			141.00000	119	30.48	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,748.00000	1,883	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			216.00000	182	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,224.00000	1,346	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			180.00000	151	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,437.00000	1,566	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			208.00000	175	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,266.00000	1,390	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			232.00000	196	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,139.00000	1,261	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			224.00000	189	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,181.00000	1,303	28.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			201.00000	169	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,308.00000	1,433	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			201.00000	169	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,308.00000	1,433	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			156.00000	131	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,613.00000	1,746	29.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			151.00000	127	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,658.00000	1,792	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			146.00000	123	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,703.00000	1,837	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			146.00000	123	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,703.00000	1,837	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			132.00000	111	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,839.00000	1,976	30.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			116.00000	97	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,023.00000	2,162	31.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			98.00000	82	32.30	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 14/09/2009 Currency Future	10.95	Put		2,256.00000	2,397	32.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		26.00000	20	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,234.00000	4,385	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		105.00000	88	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,162.00000	2,303	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		109.00000	91	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,116.00000	2,256	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		112.00000	94	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,069.00000	2,209	31.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		136.00000	115	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		1,793.00000	1,929	30.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		162.00000	136	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,569.00000	1,701	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		123.00000	104	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,931.00000	2,069	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		119.00000	101	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,977.00000	2,116	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		173.00000	146	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,481.00000	1,610	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		193.00000	162	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,351.00000	1,477	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		167.00000	141	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,525.00000	1,655	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		127.00000	107	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,885.00000	2,022	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		123.00000	104	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,931.00000	2,069	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		105.00000	88	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,162.00000	2,303	32.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		127.00000	107	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		1,885.00000	2,022	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		151.00000	127	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,658.00000	1,792	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		162.00000	136	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,569.00000	1,701	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		186.00000	157	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		1,394.00000	1,521	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		79.00000	66	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		2,586.00000	2,731	33.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		249.00000	211	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,057.00000	1,176	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		232.00000	196	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,139.00000	1,261	27.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		216.00000	182	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,224.00000	1,346	28.28	0.00	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	10.40	Call		141.00000	119	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		1,748.00000	1,883	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		259.00000	219	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,016.00000	1,134	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		240.00000	204	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,098.00000	1,218	27.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		268.00000	227	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		976.00000	1,092	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		173.00000	146	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,481.00000	1,610	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		102.00000	85	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,209.00000	2,350	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		95.00000	80	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		2,302.00000	2,444	32.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		167.00000	141	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		1,525.00000	1,655	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		92.00000	77	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,349.00000	2,492	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		86.00000	72	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,444.00000	2,587	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		109.00000	91	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,116.00000	2,256	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		92.00000	77	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,349.00000	2,492	32.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		81.00000	68	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,538.00000	2,683	33.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		102.00000	85	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,209.00000	2,350	32.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		89.00000	75	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,396.00000	2,539	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		180.00000	151	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,437.00000	1,566	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		89.00000	75	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,396.00000	2,539	32.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		84.00000	70	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,491.00000	2,635	33.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		119.00000	101	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,977.00000	2,116	31.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		86.00000	72	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,444.00000	2,587	32.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		76.00000	64	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,634.00000	2,779	33.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		351.00000	297	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		708.00000	811	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		279.00000	236	26.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.45	Put			936.00000	1,050	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			259.00000	219	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,016.00000	1,134	27.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			365.00000	309	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			672.00000	773	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			289.00000	245	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			896.00000	1,009	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			325.00000	274	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			782.00000	889	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			279.00000	236	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			936.00000	1,050	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			208.00000	175	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,266.00000	1,390	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			193.00000	162	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,351.00000	1,477	28.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			337.00000	285	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			745.00000	850	25.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			249.00000	211	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,057.00000	1,176	27.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			380.00000	321	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			637.00000	736	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			396.00000	335	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			603.00000	699	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			365.00000	309	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			672.00000	773	25.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,393.00000	5,235	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,893.00000	3,735	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,397.00000	2,241	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			4.00000	6	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			998.00000	867	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			105.00000	132	21.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			40.00000	32	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,647.00000	3,797	35.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			11.00000	8	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,119.00000	5,273	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			3.00000	2	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,610.00000	6,767	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,593.00000	5,435	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			4,093.00000	3,935	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,595.00000	2,438	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	3	24.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.70	Call			1,160.00000	1,022	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			68.00000	87	20.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			45.00000	37	35.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,453.00000	3,602	35.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			14.00000	10	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			4,921.00000	5,075	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			3.00000	2	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,411.00000	6,567	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,643.00000	5,485	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			4,143.00000	3,985	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,644.00000	2,488	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	3	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			1,203.00000	1,063	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			60.00000	78	20.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			47.00000	38	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,404.00000	3,553	35.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			14.00000	11	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			4,872.00000	5,025	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			3.00000	2	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,361.00000	6,517	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			627.00000	534	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put			285.00000	349	22.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call			447.00000	378	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put			504.00000	593	24.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call			412.00000	348	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put			569.00000	663	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call			300.00000	254	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put			858.00000	969	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call			1,908.00000	1,752	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put			15.00000	16	22.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call			1,424.00000	1,278	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put			31.00000	42	20.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call			654.00000	558	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put			262.00000	323	22.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call			2,103.00000	1,949	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put			11.00000	13	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call			1,614.00000	1,460	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put			21.00000	24	20.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call			778.00000	664	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put			185.00000	229	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call			2,152.00000	1,998	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put			9.00000	13	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call			1,663.00000	1,506	20.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.15	Put		20.00000	21	20.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		812.00000	693	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		170.00000	208	21.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		2,201.00000	2,046	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		8.00000	11	24.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,712.00000	1,555	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		19.00000	20	21.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		848.00000	726	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		155.00000	191	21.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		66.00000	55	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		2,873.00000	3,020	34.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		35.00000	29	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		3,843.00000	3,993	36.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		507.00000	429	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		415.00000	494	23.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		62.00000	52	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		2,969.00000	3,116	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		33.00000	26	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		3,941.00000	4,091	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		2,055.00000	1,899	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		12.00000	14	23.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,565.00000	1,414	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		22.00000	28	20.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Call		1,119.00000	982	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put		76.00000	97	20.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call		744.00000	636	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put		202.00000	251	21.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call		60.00000	50	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put		3,018.00000	3,165	34.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call		32.00000	25	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put		3,990.00000	4,140	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call		0.00000	1,850	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put		0.00000	15	23.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call		0.00000	1,368	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put		0.00000	32	20.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call		0.00000	943	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put		0.00000	108	21.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call		0.00000	609	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put		0.00000	274	21.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call		0.00000	48	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put		0.00000	3,213	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call		0.00000	24	36.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put		0.00000	4,189	36.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.76810	8.92940		23.14	0.00	0	1,907.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		1,603.00000	1,457	20.65	19,688,441,000.00	13,513	13,513.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.40	Put			74.00000	89	20.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			646.00000	566	23.64	7,648,358,000.00	13,513	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			617.00000	698	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			627.00000	549	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			648.00000	731	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			646.00000	566	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			617.00000	698	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			667.00000	583	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			588.00000	665	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			710.00000	620	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			531.00000	602	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			733.00000	641	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			503.00000	573	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			756.00000	662	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			477.00000	544	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			457.00000	399	25.65	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,028.00000	1,131	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			688.00000	601	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			559.00000	633	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			609.00000	533	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			680.00000	765	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			558.00000	487	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			778.00000	869	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			512.00000	447	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			882.00000	979	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			484.00000	422	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			954.00000	1,054	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			470.00000	411	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			991.00000	1,092	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			512.00000	447	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			882.00000	979	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			445.00000	388	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,066.00000	1,170	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			542.00000	473	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			813.00000	905	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			470.00000	411	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			991.00000	1,092	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			389.00000	340	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,260.00000	1,372	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			369.00000	323	26.98	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,340.00000	1,455	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			326.00000	285	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,546.00000	1,667	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			351.00000	307	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,422.00000	1,539	27.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.85	Call			379.00000	331	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,300.00000	1,413	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			379.00000	331	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,300.00000	1,413	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			342.00000	299	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,463.00000	1,581	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			122.00000	106	33.11	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,492.00000	3,637	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			296.00000	258	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,717.00000	1,840	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			282.00000	245	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,802.00000	1,927	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			275.00000	239	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,845.00000	1,971	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			261.00000	227	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,932.00000	2,059	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			237.00000	206	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,107.00000	2,238	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			210.00000	183	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,331.00000	2,465	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			215.00000	187	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			2,286.00000	2,419	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			225.00000	196	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			2,196.00000	2,328	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			303.00000	265	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,674.00000	1,797	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			289.00000	251	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,760.00000	1,883	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			255.00000	221	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,975.00000	2,103	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			242.00000	211	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,063.00000	2,193	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			237.00000	206	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,107.00000	2,238	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			318.00000	278	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,588.00000	1,710	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			334.00000	292	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,504.00000	1,624	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			268.00000	233	28.93	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,888.00000	2,015	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			248.00000	216	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,019.00000	2,148	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			334.00000	292	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,504.00000	1,624	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			89.00000	76	34.12	0.00	0	9,530.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,159.00000	4,308	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		201.00000	175	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,421.00000	2,557	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		205.00000	179	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,376.00000	2,511	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		188.00000	163	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,558.00000	2,695	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		196.00000	171	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		2,467.00000	2,603	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		122.00000	106	33.11	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,492.00000	3,637	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		164.00000	142	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		2,834.00000	2,974	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		171.00000	149	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		2,742.00000	2,881	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		138.00000	120	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		3,208.00000	3,352	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		117.00000	101	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		3,588.00000	3,732	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		97.00000	83	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		3,968.00000	4,115	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		81.00000	69	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		4,352.00000	4,501	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		144.00000	125	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,114.00000	3,257	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		102.00000	87	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,872.00000	4,019	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		85.00000	72	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,256.00000	4,404	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		830.00000	729	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		401.00000	461	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		574.00000	502	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		745.00000	834	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		410.00000	358	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		1,181.00000	1,290	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		132.00000	115	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,303.00000	3,447	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		78.00000	66	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,448.00000	4,598	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		884.00000	778	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		354.00000	410	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		433.00000	378	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,104.00000	1,210	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		318.00000	278	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,588.00000	1,710	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.40	Call			179.00000	156	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,650.00000	2,788	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			107.00000	91	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,777.00000	3,923	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			688.00000	601	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			559.00000	633	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			150.00000	130	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,021.00000	3,162	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			69.00000	58	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			4,739.00000	4,890	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			112.00000	96	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			3,682.00000	3,828	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			85.00000	72	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,256.00000	4,404	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			66.00000	56	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			4,836.00000	4,988	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			733.00000	641	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			503.00000	573	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			157.00000	136	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,927.00000	3,068	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			93.00000	79	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,063.00000	4,211	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			72.00000	61	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			4,642.00000	4,793	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			780.00000	684	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			451.00000	516	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			127.00000	110	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			3,397.00000	3,542	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			97.00000	83	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,968.00000	4,115	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			75.00000	63	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			4,545.00000	4,695	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			497.00000	434	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			918.00000	1,016	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			360.00000	315	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,381.00000	1,497	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			153.00000	133	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,974.00000	3,115	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			119.00000	103	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,540.00000	3,685	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			91.00000	77	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,111.00000	4,259	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			70.00000	59	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			4,691.00000	4,841	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,000.00000	885	21.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put			270.00000	317	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			150.00000	130	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,021.00000	3,162	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			1,063.00000	944	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			233.00000	276	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,095.00000	974	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			216.00000	256	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			527.00000	460	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			847.00000	942	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			210.00000	183	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,331.00000	2,465	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			160.00000	139	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,881.00000	3,021	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			124.00000	108	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,445.00000	3,590	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			95.00000	81	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,016.00000	4,163	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			1,198.00000	1,070	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			169.00000	202	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			574.00000	502	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			745.00000	834	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			132.00000	115	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,303.00000	3,447	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,163.00000	1,037	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			184.00000	219	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			805.00000	706	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			425.00000	488	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			399.00000	349	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,220.00000	1,331	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			220.00000	192	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,241.00000	2,374	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			168.00000	146	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,788.00000	2,927	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			129.00000	113	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,350.00000	3,495	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			80.00000	68	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,400.00000	4,550	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,353.00000	1,213	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			124.00000	145	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			940.00000	830	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			311.00000	362	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			188.00000	163	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,558.00000	2,695	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,394.00000	1,252	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			114.00000	134	20.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.25	Call			970.00000	857	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			290.00000	339	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			667.00000	583	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			588.00000	665	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			192.00000	167	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,512.00000	2,649	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			147.00000	128	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,067.00000	3,209	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			1,434.00000	1,292	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			105.00000	124	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			1,129.00000	1,005	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			199.00000	237	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			542.00000	473	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			813.00000	905	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			912.00000	804	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			332.00000	386	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			183.00000	159	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			2,604.00000	2,741	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			141.00000	122	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,161.00000	3,304	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			109.00000	94	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			3,730.00000	3,875	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			65.00000	55	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			4,885.00000	5,036	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			144.00000	125	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,114.00000	3,257	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			61.00000	51	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,031.00000	5,183	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			63.00000	53	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,934.00000	5,085	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			147.00000	128	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,067.00000	3,209	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			114.00000	98	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			3,635.00000	3,780	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			67.00000	57	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			4,788.00000	4,939	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			58.00000	49	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,129.00000	5,281	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			1,031.00000	914	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			251.00000	296	21.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			940.00000	830	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			311.00000	362	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			1,000.00000	885	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			270.00000	317	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,353.00000	1,213	20.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			124.00000	145	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			1,095.00000	974	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			216.00000	256	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			857.00000	753	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			377.00000	435	22.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			160.00000	139	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,881.00000	3,021	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			95.00000	81	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,016.00000	4,163	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			57.00000	48	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,178.00000	5,330	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,236.00000	1,104	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			156.00000	186	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			73.00000	62	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,594.00000	4,744	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,314.00000	1,174	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			134.00000	156	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			76.00000	65	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,497.00000	4,647	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,735.00000	1,586	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			56.00000	68	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			756.00000	662	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			477.00000	544	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			268.00000	233	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,888.00000	2,015	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			104.00000	89	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			3,825.00000	3,971	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			87.00000	74	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,207.00000	4,356	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,780.00000	1,630	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			50.00000	62	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			780.00000	684	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			451.00000	516	22.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,476.00000	1,332	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			96.00000	114	20.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			627.00000	549	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			648.00000	731	23.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			231.00000	201	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,152.00000	2,283	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			168.00000	146	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,788.00000	2,927	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			76.00000	65	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,497.00000	4,647	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,691.00000	1,542	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			61.00000	74	20.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.90	Call			2,056.00000	1,902	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			26.00000	34	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,353.00000	1,213	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			124.00000	145	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			2,105.00000	1,948	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			25.00000	30	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			326.00000	285	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,546.00000	1,667	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			2,009.00000	1,856	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			29.00000	38	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,314.00000	1,174	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			134.00000	156	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			912.00000	804	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			332.00000	386	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			310.00000	272	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,631.00000	1,754	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			119.00000	103	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,540.00000	3,685	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			2,009.00000	1,856	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			29.00000	38	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			2,154.00000	1,995	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			24.00000	27	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,379.00000	5,218	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,884.00000	3,722	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			4.00000	4	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,399.00000	2,238	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			20.00000	20	22.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			32.00000	26	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,653.00000	6,808	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,629.00000	5,468	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			4,132.00000	3,971	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			3.00000	3	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,645.00000	2,484	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			16.00000	16	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,274.00000	1,139	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			145.00000	170	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			36.00000	30	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,407.00000	6,562	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,647.00000	1,499	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			67.00000	81	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			1,163.00000	1,037	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			184.00000	219	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			805.00000	706	22.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.55	Put		425.00000	488	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		104.00000	89	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		3,825.00000	3,971	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		3,933.00000	3,772	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		4.00000	4	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		2,942.00000	2,781	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		12.00000	12	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,962.00000	1,810	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		33.00000	42	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		3,139.00000	2,978	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		10.00000	10	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		47.00000	39	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		5,717.00000	5,871	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		38.00000	32	37.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,259.00000	6,414	37.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		4,182.00000	4,021	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		2.00000	3	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		3,189.00000	3,028	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		10.00000	10	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		2,203.00000	2,042	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		23.00000	24	20.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		37.00000	31	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,358.00000	6,513	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		4,082.00000	3,921	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		3.00000	3	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		3,090.00000	2,929	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		11.00000	11	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		36.00000	29	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,456.00000	6,611	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		4,033.00000	3,872	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	4	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		3,041.00000	2,879	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		11.00000	11	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		35.00000	28	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,506.00000	6,660	37.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.90090	9.06570		23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		779.00000	693	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		763.00000	842	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		817.00000	727	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		702.00000	776	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		837.00000	746	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		672.00000	745	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		858.00000	764	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		642.00000	714	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		901.00000	804	22.78	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	8.75	Put			585.00000	653	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			742.00000	660	23.88	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			827.00000	909	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			692.00000	614	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			926.00000	1,013	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			660.00000	586	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			995.00000	1,085	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			617.00000	547	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,101.00000	1,196	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			645.00000	573	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,030.00000	1,122	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			589.00000	523	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,174.00000	1,272	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			589.00000	523	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,174.00000	1,272	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			332.00000	293	28.73	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,316.00000	2,442	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			281.00000	247	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,715.00000	2,846	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			603.00000	535	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,137.00000	1,234	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			528.00000	469	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,363.00000	1,468	25.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			496.00000	440	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,480.00000	1,589	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			448.00000	398	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,682.00000	1,797	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			486.00000	431	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,520.00000	1,630	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			517.00000	459	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,402.00000	1,508	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			517.00000	459	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,402.00000	1,508	26.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			476.00000	422	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,560.00000	1,671	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			209.00000	184	31.13	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,443.00000	3,583	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			540.00000	479	25.81	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,324.00000	1,428	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			476.00000	422	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,560.00000	1,671	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			414.00000	366	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,848.00000	1,966	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			406.00000	359	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,890.00000	2,008	27.66	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 15/03/2010 Currency Future	10.45	Call			422.00000	374	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,806.00000	1,923	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			398.00000	351	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,932.00000	2,050	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			374.00000	330	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			2,058.00000	2,179	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			338.00000	299	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			2,273.00000	2,398	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			308.00000	271	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			2,492.00000	2,620	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			313.00000	276	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			2,448.00000	2,576	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			326.00000	287	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,360.00000	2,486	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			319.00000	282	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,404.00000	2,531	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			359.00000	317	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,143.00000	2,266	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			366.00000	323	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,101.00000	2,223	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			345.00000	305	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			2,229.00000	2,354	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			332.00000	293	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,316.00000	2,442	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			352.00000	311	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,186.00000	2,310	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			382.00000	337	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,016.00000	2,136	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			398.00000	351	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,932.00000	2,050	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			366.00000	323	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,101.00000	2,223	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			302.00000	266	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,536.00000	2,665	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			287.00000	253	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,661.00000	2,792	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			296.00000	261	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,581.00000	2,710	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			296.00000	261	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,581.00000	2,710	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			291.00000	257	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,625.00000	2,756	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			265.00000	233	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			2,850.00000	2,982	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			286.00000	252	29.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,670.00000	2,801	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		255.00000	224	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,940.00000	3,073	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		276.00000	242	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,760.00000	2,891	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		270.00000	237	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,805.00000	2,936	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		564.00000	500	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,248.00000	1,349	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		496.00000	440	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,480.00000	1,589	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		457.00000	406	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,641.00000	1,755	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		439.00000	390	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,723.00000	1,839	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		192.00000	168	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		3,676.00000	3,817	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		631.00000	560	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,065.00000	1,159	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		270.00000	237	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,805.00000	2,936	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		128.00000	109	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		4,763.00000	4,908	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		676.00000	600	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		960.00000	1,049	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		359.00000	317	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,143.00000	2,266	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		138.00000	117	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,622.00000	4,767	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		708.00000	629	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		892.00000	978	24.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		142.00000	124	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,527.00000	4,673	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		725.00000	644	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		859.00000	943	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		326.00000	287	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,360.00000	2,486	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		145.00000	127	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,479.00000	4,626	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		760.00000	676	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		795.00000	875	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		149.00000	131	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,384.00000	4,530	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		246.00000	216	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,030.00000	3,165	30.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.95	Call		113.00000	96	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,998.00000	5,145	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		577.00000	511	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,211.00000	1,310	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		260.00000	228	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,895.00000	3,027	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		251.00000	220	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,985.00000	3,119	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		116.00000	98	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,950.00000	5,097	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		246.00000	216	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,030.00000	3,165	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		237.00000	208	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,121.00000	3,257	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		229.00000	201	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,213.00000	3,350	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		103.00000	86	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,187.00000	5,336	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		552.00000	489	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,286.00000	1,389	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		302.00000	266	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,536.00000	2,665	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		251.00000	220	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,985.00000	3,119	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		241.00000	212	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,076.00000	3,211	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		110.00000	93	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,045.00000	5,192	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		122.00000	103	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		4,856.00000	5,003	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		692.00000	614	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		926.00000	1,013	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		140.00000	121	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,575.00000	4,720	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		879.00000	784	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		614.00000	683	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		154.00000	135	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,288.00000	4,434	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		817.00000	727	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		702.00000	776	23.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		390.00000	344	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,974.00000	2,093	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		319.00000	282	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,404.00000	2,531	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		147.00000	129	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,431.00000	4,578	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		352.00000	311	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,186.00000	2,310	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		291.00000	257	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,625.00000	2,756	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		135.00000	115	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,669.00000	4,814	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		406.00000	359	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,890.00000	2,008	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		390.00000	344	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		1,974.00000	2,093	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		152.00000	133	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,336.00000	4,482	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		798.00000	710	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		732.00000	809	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		131.00000	112	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		4,716.00000	4,861	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		157.00000	137	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,241.00000	4,386	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		970.00000	867	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		505.00000	566	22.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		430.00000	382	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,765.00000	1,882	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		165.00000	144	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,099.00000	4,243	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		995.00000	890	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		479.00000	539	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		439.00000	390	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,723.00000	1,839	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		167.00000	147	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,052.00000	4,196	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		1,046.00000	937	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		430.00000	486	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		173.00000	152	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,957.00000	4,101	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,020.00000	913	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		454.00000	512	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		466.00000	414	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,600.00000	1,713	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		448.00000	398	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,682.00000	1,797	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		170.00000	149	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,004.00000	4,148	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,245.00000	1,123	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		279.00000	322	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.00	Call			506.00000	449	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,441.00000	1,548	26.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			195.00000	171	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			3,630.00000	3,770	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			1,214.00000	1,094	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			299.00000	343	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			1,312.00000	1,182	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			246.00000	281	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			552.00000	489	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,286.00000	1,389	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			202.00000	177	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			3,536.00000	3,677	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			1,348.00000	1,213	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			232.00000	262	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			206.00000	181	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,490.00000	3,630	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			1,127.00000	1,012	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			361.00000	411	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			486.00000	431	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,520.00000	1,630	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			466.00000	414	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,600.00000	1,713	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			182.00000	160	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			3,817.00000	3,959	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,276.00000	1,152	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			261.00000	301	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			540.00000	479	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,324.00000	1,428	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			199.00000	174	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,583.00000	3,723	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,384.00000	1,245	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			219.00000	244	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			577.00000	511	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,211.00000	1,310	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,575.00000	1,430	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			160.00000	179	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			645.00000	573	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,030.00000	1,122	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			206.00000	181	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,490.00000	3,630	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,615.00000	1,468	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			149.00000	167	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,655.00000	1,507	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			139.00000	156	20.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			676.00000	600	24.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Put			960.00000	1,049	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			213.00000	187	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,397.00000	3,536	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,696.00000	1,547	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			130.00000	146	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,416.00000	5,251	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,927.00000	3,762	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			11.00000	11	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,459.00000	2,295	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			43.00000	45	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			185.00000	162	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			3,770.00000	3,911	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			48.00000	40	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,632.00000	6,789	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,666.00000	5,501	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			4,173.00000	4,009	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			7.00000	9	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,699.00000	2,536	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			33.00000	35	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			55.00000	45	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,389.00000	6,544	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,863.00000	1,710	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			97.00000	109	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			760.00000	676	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			795.00000	875	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			725.00000	644	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			859.00000	943	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			603.00000	535	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,137.00000	1,234	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			233.00000	204	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,167.00000	3,303	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,976.00000	3,811	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			10.00000	10	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,989.00000	2,826	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			24.00000	25	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			2,037.00000	1,881	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			71.00000	80	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			224.00000	197	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,259.00000	3,396	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			159.00000	140	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,194.00000	4,339	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			4,124.00000	3,960	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			8.00000	9	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.95	Call		3,136.00000	2,972	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		21.00000	22	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		2,175.00000	2,013	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		59.00000	62	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		3,186.00000	3,021	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		20.00000	20	24.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		2,222.00000	2,058	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		56.00000	57	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		4,222.00000	4,059	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		6.00000	8	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		3,235.00000	3,071	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		19.00000	20	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		2,269.00000	2,105	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		53.00000	54	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,422.00000	1,281	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		206.00000	230	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		4,026.00000	3,861	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		10.00000	10	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		3,038.00000	2,875	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		22.00000	24	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		2,081.00000	1,925	20.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		65.00000	74	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.02910	9.19510		23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		893.00000	800	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		898.00000	971	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		911.00000	817	23.40	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		866.00000	938	23.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		929.00000	835	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		834.00000	905	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		967.00000	871	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		772.00000	842	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		987.00000	889	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		742.00000	810	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		1,028.00000	927	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		683.00000	748	22.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		948.00000	852	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		803.00000	873	23.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		824.00000	737	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,028.00000	1,107	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		791.00000	707	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		1,096.00000	1,178	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		746.00000	666	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		1,201.00000	1,287	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		776.00000	693	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,131.00000	1,214	24.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.75	Call		717.00000	641	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,272.00000	1,361	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		761.00000	679	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,165.00000	1,250	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		342.00000	300	29.04	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,046.00000	3,171	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		731.00000	653	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,236.00000	1,324	24.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		652.00000	582	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		1,457.00000	1,553	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		617.00000	551	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		1,572.00000	1,672	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		565.00000	504	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		1,769.00000	1,875	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		606.00000	541	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		1,611.00000	1,712	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		640.00000	571	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,495.00000	1,592	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		314.00000	276	29.40	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		3,269.00000	3,397	29.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		824.00000	737	23.98	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,028.00000	1,107	23.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		1,488.00000	1,343	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		293.00000	314	20.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		704.00000	628	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,309.00000	1,399	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		677.00000	605	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,382.00000	1,475	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		629.00000	561	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		1,534.00000	1,632	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		585.00000	522	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,690.00000	1,793	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		290.00000	255	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		3,495.00000	3,626	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		1,453.00000	1,314	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		308.00000	335	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		690.00000	616	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,345.00000	1,437	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		665.00000	593	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,420.00000	1,514	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		595.00000	531	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		1,650.00000	1,752	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		575.00000	513	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,729.00000	1,834	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		285.00000	251	29.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.45	Put		3,540.00000	3,672	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		1,352.00000	1,229	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		357.00000	400	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		677.00000	605	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,382.00000	1,475	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		585.00000	522	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,690.00000	1,793	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		545.00000	487	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		1,850.00000	1,958	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		272.00000	239	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,677.00000	3,810	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,268.00000	1,150	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		423.00000	471	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		640.00000	571	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,495.00000	1,592	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		575.00000	513	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,729.00000	1,834	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		555.00000	495	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		1,810.00000	1,916	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		536.00000	478	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		1,891.00000	1,999	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		518.00000	461	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		1,973.00000	2,081	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		260.00000	228	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		3,815.00000	3,948	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,385.00000	1,256	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		340.00000	377	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		690.00000	616	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,345.00000	1,437	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		277.00000	243	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,632.00000	3,764	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,669.00000	1,521	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		224.00000	241	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		807.00000	722	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,062.00000	1,143	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		665.00000	593	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,420.00000	1,514	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,706.00000	1,557	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		211.00000	228	20.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		704.00000	628	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,309.00000	1,399	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		309.00000	272	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,314.00000	3,443	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,745.00000	1,595	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		200.00000	216	20.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.35	Call			840.00000	752	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			995.00000	1,073	23.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			807.00000	722	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,062.00000	1,143	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			304.00000	267	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,359.00000	3,488	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,783.00000	1,633	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			188.00000	204	20.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			858.00000	767	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			962.00000	1,038	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,445.00000	5,280	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,962.00000	3,796	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			17.00000	17	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,512.00000	2,350	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			67.00000	71	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,323.00000	1,202	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			378.00000	423	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			422.00000	374	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,477.00000	2,595	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			154.00000	130	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,209.00000	5,351	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			81.00000	66	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,636.00000	6,787	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,695.00000	5,529	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			4,206.00000	4,043	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			11.00000	14	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,744.00000	2,583	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			48.00000	54	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			459.00000	407	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,264.00000	2,378	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			281.00000	247	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,586.00000	3,718	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			172.00000	145	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			4,977.00000	5,116	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			90.00000	74	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,395.00000	6,545	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,983.00000	1,829	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			138.00000	150	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			875.00000	784	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			930.00000	1,004	23.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			776.00000	693	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,131.00000	1,214	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			347.00000	305	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,002.00000	3,126	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		4,012.00000	3,846	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		16.00000	16	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		3,027.00000	2,866	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		32.00000	37	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		2,108.00000	1,953	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		113.00000	123	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		429.00000	380	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,434.00000	2,551	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		226.00000	198	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,231.00000	4,369	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		3,224.00000	3,058	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		28.00000	29	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		2,285.00000	2,122	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		90.00000	93	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		330.00000	290	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,135.00000	3,261	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		240.00000	210	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,045.00000	4,181	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		408.00000	362	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,563.00000	2,683	28.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		295.00000	259	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,450.00000	3,580	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		216.00000	189	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,371.00000	4,510	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		4,255.00000	4,092	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		10.00000	13	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		3,273.00000	3,107	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		28.00000	28	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		2,330.00000	2,168	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		85.00000	89	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,523.00000	1,378	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		278.00000	299	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		395.00000	351	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,650.00000	2,771	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		210.00000	184	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,465.00000	4,605	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		4,109.00000	3,944	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		14.00000	15	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		3,125.00000	2,962	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		30.00000	33	22.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		2,196.00000	2,037	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		101.00000	108	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,419.00000	1,285	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		324.00000	356	20.64	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 14/06/2010 Currency Future	10.60	Call		527.00000	469	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		1,932.00000	2,040	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		377.00000	333	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		2,782.00000	2,904	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		201.00000	173	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,606.00000	4,744	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		4,060.00000	3,895	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		15.00000	16	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		3,076.00000	2,914	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		31.00000	35	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		2,152.00000	1,994	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		107.00000	115	20.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		371.00000	327	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		2,826.00000	2,948	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		268.00000	235	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		3,723.00000	3,856	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		198.00000	169	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		4,653.00000	4,790	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		0.00000	452	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		0.00000	2,123	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		0.00000	322	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		0.00000	2,992	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		0.00000	231	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		0.00000	3,902	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		0.00000	166	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		0.00000	4,837	31.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.16260	13.24230		20.77	77,790,966.00	5,910	21,753.00
£ / R On 12/06/2009 Currency Future	13.25	Call		292.00000	246	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		300.00000	333	21.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		338.00000	286	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		245.00000	273	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		363.00000	308	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		221.00000	246	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		450.00000	387	20.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		158.00000	175	20.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		552.00000	483	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		110.00000	121	19.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		590.00000	518	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		97.00000	106	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		628.00000	555	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		85.00000	93	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		749.00000	673	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		57.00000	61	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		667.00000	594	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.65	Put			75.00000	81	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call			517.00000	450	19.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put			124.00000	137	19.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call			314.00000	265	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put			272.00000	302	21.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			236.00000	196	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			393.00000	434	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call			253.00000	211	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put			361.00000	399	21.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call			219.00000	182	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put			427.00000	470	22.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			117.00000	92	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			775.00000	829	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			178.00000	146	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put			535.00000	583	23.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			165.00000	136	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			573.00000	623	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			154.00000	126	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			612.00000	663	23.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			125.00000	101	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			733.00000	789	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			90.00000	67	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			898.00000	955	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			109.00000	83	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			817.00000	870	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			117.00000	92	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			775.00000	829	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			99.00000	75	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			857.00000	912	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			74.00000	54	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			982.00000	1,041	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			67.00000	48	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,024.00000	1,086	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			60.00000	43	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,068.00000	1,131	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			54.00000	38	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,112.00000	1,176	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			82.00000	60	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			939.00000	998	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			25.00000	16	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,432.00000	1,504	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			13.00000	8	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,671.00000	1,746	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3.00000	2	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,161.00000	2,239	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	5	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,866.00000	1,942	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			10.00000	6	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,768.00000	1,844	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	5	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,817.00000	1,893	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			13.00000	8	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,671.00000	1,746	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			44.00000	30	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,201.00000	1,268	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			31.00000	21	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,339.00000	1,408	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			22.00000	14	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,480.00000	1,552	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			17.00000	11	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,575.00000	1,648	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			15.00000	10	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,623.00000	1,697	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			12.00000	7	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,720.00000	1,795	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			25.00000	16	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,432.00000	1,504	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			19.00000	12	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,527.00000	1,600	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			28.00000	18	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,386.00000	1,456	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			28.00000	18	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,386.00000	1,456	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			35.00000	24	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,293.00000	1,361	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			49.00000	34	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,156.00000	1,222	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			39.00000	27	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,247.00000	1,314	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4.00000	2	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,112.00000	2,190	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	4	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,915.00000	1,991	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			4.00000	2	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,112.00000	2,190	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			9.00000	5	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,817.00000	1,893	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			3.00000	2	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,211.00000	2,289	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			5.00000	3	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.25	Put			2,013.00000	2,090	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			74.00000	54	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			982.00000	1,041	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			15.00000	10	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,623.00000	1,697	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			6.00000	3	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,964.00000	2,041	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,310.00000	2,389	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,658.00000	2,738	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,908.00000	2,988	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,609.00000	2,688	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,409.00000	2,488	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,459.00000	2,538	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,360.00000	2,438	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,509.00000	2,588	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			2.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,360.00000	2,438	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,108.00000	3,187	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,758.00000	2,838	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,858.00000	2,938	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,258.00000	3,337	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,958.00000	3,038	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,158.00000	3,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,358.00000	3,437	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,458.00000	3,537	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,508.00000	3,587	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,208.00000	3,287	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,008.00000	3,088	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,558.00000	3,637	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,908.00000	3,987	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,808.00000	3,887	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,258.00000	4,337	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,558.00000	4,637	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,158.00000	5,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,758.00000	5,837	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,908.00000	5,987	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,558.00000	5,637	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,108.00000	5,187	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,008.00000	5,087	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,508.00000	5,587	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,008.00000	4,087	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,058.00000	3,137	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,559.00000	2,638	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			8.00000	5	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,866.00000	1,942	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	3	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,062.00000	2,140	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			3.00000	2	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,161.00000	2,239	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			3.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,260.00000	2,339	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			17.00000	11	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,575.00000	1,648	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			5.00000	3	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,062.00000	2,140	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			7.00000	4	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.15	Put			1,915.00000	1,991	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			2.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,310.00000	2,389	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,559.00000	2,638	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,658.00000	2,738	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			2.00000	1	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,409.00000	2,488	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,958.00000	3,038	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,658.00000	2,738	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,858.00000	2,938	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,708.00000	2,788	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,808.00000	2,888	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,158.00000	3,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,758.00000	2,838	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,058.00000	3,137	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,358.00000	3,437	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,558.00000	3,637	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,458.00000	3,537	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,658.00000	3,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,758.00000	3,837	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,658.00000	3,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,858.00000	3,937	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,308.00000	3,387	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,408.00000	3,487	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,608.00000	3,687	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,708.00000	3,787	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,908.00000	2,988	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,108.00000	3,187	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,608.00000	3,687	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,108.00000	4,187	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,208.00000	4,287	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,308.00000	4,387	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,408.00000	4,487	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,208.00000	5,287	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,308.00000	5,387	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,408.00000	5,487	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,608.00000	5,687	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,708.00000	5,787	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,808.00000	5,887	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,608.00000	4,687	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,708.00000	4,787	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,808.00000	4,887	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,908.00000	4,987	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,708.00000	4,787	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,908.00000	4,987	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,208.00000	5,287	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,408.00000	5,487	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.50	Put			5,258.00000	5,337	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,358.00000	5,437	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,458.00000	5,537	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,658.00000	5,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,858.00000	5,937	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,958.00000	6,037	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,608.00000	5,687	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,808.00000	5,887	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,008.00000	6,087	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			6,108.00000	6,187	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,208.00000	6,287	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,308.00000	6,387	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,658.00000	5,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,058.00000	6,137	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,158.00000	6,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,158.00000	4,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,358.00000	4,437	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,458.00000	4,537	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,658.00000	4,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,758.00000	4,837	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,858.00000	4,937	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,958.00000	5,037	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,858.00000	3,937	24.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,958.00000	4,037	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,058.00000	4,137	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,158.00000	4,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,658.00000	4,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,408.00000	3,487	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,908.00000	3,987	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,808.00000	3,887	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,108.00000	4,187	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,308.00000	4,387	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,208.00000	3,287	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,609.00000	2,688	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			31.00000	21	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,339.00000	1,408	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			144.00000	117	24.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			652.00000	705	24.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			90.00000	67	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			898.00000	955	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			134.00000	109	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			692.00000	746	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			44.00000	30	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,201.00000	1,268	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			204.00000	169	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			462.00000	507	22.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			134.00000	109	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			692.00000	746	24.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			125.00000	101	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			733.00000	789	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			49.00000	34	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,156.00000	1,222	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			54.00000	38	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,112.00000	1,176	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			191.00000	157	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			498.00000	545	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			165.00000	136	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.65	Put			573.00000	623	23.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			191.00000	157	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			498.00000	545	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			272.00000	228	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			330.00000	365	21.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			236.00000	196	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			393.00000	434	22.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,342.00000	5,263	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,842.00000	3,763	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,342.00000	2,263	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			878.00000	801	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			36.00000	38	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,158.00000	5,237	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put			6,658.00000	6,737	24.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call			5,792.00000	5,713	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call			4,292.00000	4,213	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,792.00000	2,713	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,299.00000	1,220	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			7.00000	7	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,042.00000	5,963	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,542.00000	4,463	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,042.00000	2,963	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,545.00000	1,465	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			2.00000	2	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			483.00000	418	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			140.00000	155	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			419.00000	359	20.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			177.00000	197	20.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			834.00000	757	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			42.00000	45	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			390.00000	333	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			198.00000	220	20.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			968.00000	890	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			26.00000	27	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	12.40	Call		878.00000	801	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		36.00000	38	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		791.00000	715	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		49.00000	52	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		707.00000	633	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		65.00000	70	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		483.00000	418	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		140.00000	155	19.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		1,014.00000	935	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		22.00000	23	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		923.00000	845	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		31.00000	32	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		707.00000	633	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		65.00000	70	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		363.00000	308	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		221.00000	246	20.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		667.00000	594	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		75.00000	81	19.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		338.00000	286	20.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		245.00000	273	20.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.37580	13.45250		21.09	0.00	0	3,520.00
£ / R On 14/09/2009 Currency Future	13.45	Call		659.00000	612	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		656.00000	686	21.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		679.00000	632	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		627.00000	656	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		722.00000	672	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		569.00000	597	20.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		766.00000	715	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		514.00000	539	20.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		790.00000	737	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		488.00000	512	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		870.00000	811	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		417.00000	435	20.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		900.00000	837	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		397.00000	411	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		930.00000	867	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		378.00000	391	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		1,026.00000	960	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		323.00000	334	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		962.00000	897	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		359.00000	372	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		841.00000	785	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		438.00000	460	20.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		679.00000	632	21.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		627.00000	656	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 14/09/2009 Currency Future	13.60	Call			601.00000	558	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			749.00000	782	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call			620.00000	575	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put			717.00000	749	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call			583.00000	541	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put			781.00000	815	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			448.00000	410	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,096.00000	1,135	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			533.00000	494	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			881.00000	919	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			503.00000	466	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			951.00000	990	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			518.00000	480	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			915.00000	954	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			503.00000	466	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			951.00000	990	22.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			461.00000	427	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,059.00000	1,101	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			404.00000	365	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,201.00000	1,239	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			419.00000	379	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,167.00000	1,204	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			448.00000	410	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,096.00000	1,135	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			374.00000	336	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,271.00000	1,311	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			346.00000	310	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,343.00000	1,384	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			332.00000	297	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,380.00000	1,422	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			389.00000	350	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,236.00000	1,274	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			250.00000	221	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,647.00000	1,695	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			202.00000	177	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,849.00000	1,901	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			129.00000	110	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,276.00000	2,335	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			162.00000	140	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,059.00000	2,114	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			177.00000	154	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,974.00000	2,028	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			193.00000	169	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,891.00000	1,943	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			250.00000	221	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.85	Put			1,647.00000	1,695	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			307.00000	274	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,454.00000	1,498	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			271.00000	241	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,569.00000	1,615	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			202.00000	177	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,849.00000	1,901	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			220.00000	193	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,767.00000	1,817	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			239.00000	211	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,687.00000	1,735	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			211.00000	185	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,808.00000	1,859	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			229.00000	202	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,727.00000	1,776	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			260.00000	230	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,608.00000	1,655	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			239.00000	211	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,687.00000	1,735	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			169.00000	147	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,017.00000	2,071	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			185.00000	161	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,932.00000	1,985	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			283.00000	251	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,530.00000	1,575	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			162.00000	140	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,059.00000	2,114	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			129.00000	110	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,276.00000	2,335	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			148.00000	128	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,145.00000	2,202	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			123.00000	105	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,320.00000	2,379	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			117.00000	100	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,365.00000	2,424	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			141.00000	122	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,189.00000	2,246	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			359.00000	323	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,307.00000	1,347	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			107.00000	91	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,454.00000	2,515	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			294.00000	262	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,492.00000	1,536	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			260.00000	230	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,608.00000	1,655	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.40	Call			155.00000	134	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,102.00000	2,158	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			389.00000	350	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,236.00000	1,274	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			475.00000	439	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,022.00000	1,063	22.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			489.00000	452	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			986.00000	1,027	22.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			436.00000	395	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,133.00000	1,169	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			319.00000	285	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,417.00000	1,459	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			169.00000	147	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,017.00000	2,071	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			97.00000	82	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,545.00000	2,606	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			155.00000	134	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,102.00000	2,158	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			107.00000	91	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,454.00000	2,515	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			97.00000	82	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,545.00000	2,606	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			88.00000	74	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,636.00000	2,699	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			80.00000	67	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,727.00000	2,791	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			211.00000	185	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,808.00000	1,859	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			135.00000	116	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,232.00000	2,290	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			112.00000	95	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,409.00000	2,470	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			135.00000	116	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,232.00000	2,290	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			102.00000	86	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,499.00000	2,561	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			93.00000	78	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,590.00000	2,652	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			84.00000	71	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,681.00000	2,745	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			359.00000	323	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,307.00000	1,347	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			66.00000	55	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,913.00000	2,979	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			436.00000	395	22.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.15	Put			1,133.00000	1,169	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			294.00000	262	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,492.00000	1,536	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			193.00000	169	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,891.00000	1,943	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			307.00000	274	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,454.00000	1,498	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			549.00000	509	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			847.00000	884	22.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			518.00000	480	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			915.00000	954	22.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			461.00000	427	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,059.00000	1,101	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			319.00000	285	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,417.00000	1,459	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			533.00000	494	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			881.00000	919	22.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			566.00000	525	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			813.00000	849	21.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			374.00000	336	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,271.00000	1,311	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			639.00000	593	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			686.00000	717	21.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			601.00000	558	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			749.00000	782	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,353.00000	5,276	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,853.00000	3,777	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	1	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,383.00000	2,306	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			30.00000	30	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,127.00000	1,059	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			274.00000	283	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			29.00000	23	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,676.00000	3,747	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			5.00000	4	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,153.00000	5,228	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			1.00000	1	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,648.00000	6,725	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,803.00000	5,726	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,303.00000	4,226	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,815.00000	2,738	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			12.00000	12	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.15	Call			1,461.00000	1,389	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			159.00000	163	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			46.00000	38	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,243.00000	3,312	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			9.00000	7	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,706.00000	4,781	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,199.00000	6,275	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,053.00000	5,976	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,553.00000	4,476	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,059.00000	2,982	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			7.00000	7	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,665.00000	1,591	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			113.00000	115	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			59.00000	49	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,007.00000	3,073	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			12.00000	9	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put			4,459.00000	4,533	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call			2.00000	1	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put			5,949.00000	6,026	22.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			815.00000	761	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			462.00000	485	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call			1,093.00000	1,026	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put			290.00000	300	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call			743.00000	694	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put			541.00000	568	20.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call			700.00000	652	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put			598.00000	626	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call			1,197.00000	1,128	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put			245.00000	253	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call			1,059.00000	993	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put			306.00000	317	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call			993.00000	928	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put			341.00000	353	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call			815.00000	761	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put			462.00000	485	20.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call			1,233.00000	1,164	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put			231.00000	238	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call			1,162.00000	1,093	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put			259.00000	268	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call			962.00000	897	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put			359.00000	372	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call			930.00000	867	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	12.90	Put		378.00000	391	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		0.00000	737	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		0.00000	512	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	652	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		0.00000	626	21.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		0.00000	541	21.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		0.00000	815	21.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.57850	13.65960		21.31	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.65	Call		896.00000	847	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		887.00000	919	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		916.00000	866	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		857.00000	888	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		957.00000	906	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		798.00000	828	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		999.00000	947	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		739.00000	768	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		1,020.00000	968	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		710.00000	739	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,092.00000	1,032	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		632.00000	654	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,120.00000	1,055	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		610.00000	627	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,148.00000	1,083	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		589.00000	605	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,237.00000	1,170	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		527.00000	541	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,207.00000	1,140	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		547.00000	562	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		916.00000	866	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		857.00000	888	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		840.00000	793	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		980.00000	1,014	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		877.00000	829	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		917.00000	950	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		822.00000	776	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,012.00000	1,047	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		659.00000	612	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,300.00000	1,333	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		771.00000	723	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,111.00000	1,145	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		755.00000	704	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,145.00000	1,175	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		755.00000	704	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,145.00000	1,175	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		735.00000	684	22.09	0.00	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	14.10	Put			1,175.00000	1,206	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			678.00000	629	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,268.00000	1,301	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			607.00000	562	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,397.00000	1,433	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			641.00000	595	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,332.00000	1,366	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			624.00000	578	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,364.00000	1,399	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			590.00000	546	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,430.00000	1,467	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			469.00000	430	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,709.00000	1,752	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			483.00000	443	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,673.00000	1,715	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			558.00000	515	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,498.00000	1,536	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			527.00000	485	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,567.00000	1,607	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			497.00000	457	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,638.00000	1,678	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			442.00000	405	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,783.00000	1,826	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			417.00000	380	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,857.00000	1,902	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			392.00000	357	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,933.00000	1,979	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			306.00000	277	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,247.00000	2,298	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			735.00000	684	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,175.00000	1,206	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			696.00000	647	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,237.00000	1,269	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			804.00000	759	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,045.00000	1,081	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			558.00000	515	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,498.00000	1,536	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			715.00000	666	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,206.00000	1,237	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			574.00000	530	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,464.00000	1,501	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			542.00000	500	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,532.00000	1,571	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			512.00000	471	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,602.00000	1,642	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.15	Call			404.00000	369	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,895.00000	1,940	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			822.00000	776	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,012.00000	1,047	21.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			787.00000	743	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,078.00000	1,115	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			715.00000	666	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,206.00000	1,237	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			574.00000	530	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,464.00000	1,501	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			455.00000	417	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,746.00000	1,789	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			542.00000	500	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,532.00000	1,571	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			429.00000	392	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,820.00000	1,864	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			804.00000	759	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,045.00000	1,081	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			624.00000	578	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,364.00000	1,399	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			469.00000	430	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,709.00000	1,752	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			858.00000	810	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			949.00000	982	21.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			641.00000	595	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,332.00000	1,366	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,360.00000	5,279	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,871.00000	3,790	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			11.00000	11	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,468.00000	2,388	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			108.00000	110	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,329.00000	1,260	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			470.00000	482	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			270.00000	243	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,410.00000	2,464	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			97.00000	84	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,737.00000	3,806	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			31.00000	26	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,172.00000	5,248	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			9.00000	7	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,650.00000	6,729	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,810.00000	5,729	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,314.00000	4,233	20.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put		5.00000	5	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		2,870.00000	2,790	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		61.00000	61	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		1,632.00000	1,558	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		322.00000	330	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		358.00000	325	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		2,048.00000	2,097	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		134.00000	117	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		3,324.00000	3,389	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		44.00000	37	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		4,735.00000	4,809	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		14.00000	11	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		6,204.00000	6,282	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		6,060.00000	5,979	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		4,562.00000	4,481	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		3.00000	3	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		3,102.00000	3,021	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		43.00000	43	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,815.00000	1,740	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		256.00000	261	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		159.00000	140	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,099.00000	3,161	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		54.00000	46	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,494.00000	4,567	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		17.00000	13	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,957.00000	6,035	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		1,042.00000	988	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		682.00000	710	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		999.00000	947	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		739.00000	768	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,267.00000	1,199	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		507.00000	521	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,459.00000	1,388	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		399.00000	410	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,393.00000	1,323	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		434.00000	445	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,267.00000	1,199	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		507.00000	521	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,361.00000	1,292	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		451.00000	463	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,298.00000	1,230	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		488.00000	501	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,177.00000	1,111	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		568.00000	583	20.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.25	Call			1,064.00000	1,010	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			655.00000	681	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			978.00000	927	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			769.00000	798	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			937.00000	886	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			827.00000	857	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			771.00000	723	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,111.00000	1,145	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.78170		13.65730		21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			0.00000	1,098	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			0.00000	1,017	21.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			1,072.00000	1,138	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,015.00000	956	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			1,112.00000	1,180	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			955.00000	898	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,205.00000	4,319	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			48.00000	38	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,241.00000	3,356	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			84.00000	74	20.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,360.00000	2,460	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			203.00000	179	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,625.00000	1,713	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			467.00000	431	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			777.00000	831	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,620.00000	1,549	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			562.00000	604	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,405.00000	2,322	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			417.00000	448	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,259.00000	3,166	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			311.00000	335	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,154.00000	4,054	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,112.00000	4,224	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			54.00000	43	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,145.00000	3,259	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			87.00000	78	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,279.00000	2,378	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			222.00000	197	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,560.00000	1,647	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			503.00000	465	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			751.00000	804	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,694.00000	1,622	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			545.00000	586	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,488.00000	2,404	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			405.00000	435	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,348.00000	3,253	26.01	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 15/03/2010 Currency Future	17.60	Call			303.00000	326	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,245.00000	4,144	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			0.00000	4,130	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			0.00000	48	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			0.00000	3,163	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			0.00000	81	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			0.00000	2,298	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			0.00000	216	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			0.00000	1,583	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			0.00000	501	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			0.00000	777	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			0.00000	1,696	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	569	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			0.00000	2,487	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			0.00000	423	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			0.00000	3,341	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			0.00000	317	27.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			0.00000	4,235	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.97840		14.05830		21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			0.00000	1,203	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			0.00000	1,275	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			1,278.00000	1,222	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,219.00000	1,243	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,316.00000	1,259	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,157.00000	1,181	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			1,375.00000	1,317	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,067.00000	1,089	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			1,482.00000	1,421	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			923.00000	942	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			1,504.00000	1,443	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			896.00000	914	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			1,598.00000	1,534	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			790.00000	806	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			1,550.00000	1,488	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			842.00000	859	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			1,355.00000	1,297	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,097.00000	1,119	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			1,316.00000	1,259	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,157.00000	1,181	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			1,241.00000	1,185	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,282.00000	1,307	21.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			1,222.00000	1,168	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,314.00000	1,339	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			1,072.00000	1,022	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,613.00000	1,643	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Call			1,152.00000	1,100	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,444.00000	1,471	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,527.00000	1,465	20.44	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			869.00000	887	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			506.00000	478	26.12	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			3,948.00000	4,000	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,297.00000	1,240	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,188.00000	1,212	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			2,138.00000	2,064	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			430.00000	436	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,816.00000	1,744	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			608.00000	615	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,335.00000	1,278	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,127.00000	1,150	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			869.00000	826	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,160.00000	2,198	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			672.00000	639	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,964.00000	3,010	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			525.00000	496	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,817.00000	3,868	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			411.00000	388	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,703.00000	4,759	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,172.00000	2,098	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			414.00000	420	19.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,847.00000	1,774	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			588.00000	596	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,574.00000	1,511	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			815.00000	832	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,169.00000	1,116	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,411.00000	1,438	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			880.00000	838	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,122.00000	2,159	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			680.00000	646	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,922.00000	2,968	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			531.00000	502	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,773.00000	3,824	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			416.00000	392	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,658.00000	4,714	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,469.00000	5,390	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			11.00000	12	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,034.00000	3,956	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			75.00000	77	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,704.00000	2,624	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			246.00000	246	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,672.00000	1,607	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.10	Put			714.00000	729	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			715.00000	679	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,756.00000	2,801	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			494.00000	466	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,036.00000	4,088	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			326.00000	303	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,368.00000	5,424	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			195.00000	179	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			6,737.00000	6,800	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,913.00000	5,834	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	6	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			4,454.00000	4,377	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			46.00000	49	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			3,080.00000	2,999	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			172.00000	171	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,941.00000	1,867	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			532.00000	539	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			802.00000	762	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,393.00000	2,434	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			551.00000	521	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,643.00000	3,693	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			379.00000	353	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			4,971.00000	5,025	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			228.00000	210	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,320.00000	6,381	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			6,162.00000	6,082	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	4	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,692.00000	4,614	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			34.00000	36	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			3,300.00000	3,217	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			141.00000	139	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			2,104.00000	2,030	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			446.00000	452	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			857.00000	815	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,199.00000	2,237	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			586.00000	555	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,428.00000	3,477	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			406.00000	383	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			4,748.00000	4,805	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			248.00000	229	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,090.00000	6,151	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			4,596.00000	4,519	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			38.00000	41	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			3,662.00000	3,583	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			104.00000	104	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.50	Call			2,786.00000	2,706	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			227.00000	227	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			2,038.00000	1,964	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			479.00000	485	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			1,103.00000	1,052	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,545.00000	1,574	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			834.00000	793	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,276.00000	2,315	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			648.00000	615	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,090.00000	3,137	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,755.00000	3,675	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			96.00000	97	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,869.00000	2,788	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			210.00000	210	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,136.00000	1,083	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,477.00000	1,505	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			664.00000	631	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,006.00000	3,053	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			519.00000	490	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,860.00000	3,912	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,740.00000	4,662	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			32.00000	34	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,801.00000	3,722	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			93.00000	93	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,910.00000	2,830	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			202.00000	202	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			500.00000	472	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,992.00000	4,044	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			1,026.00000	978	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,718.00000	1,750	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			781.00000	743	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,473.00000	2,514	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			609.00000	577	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,300.00000	3,348	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			476.00000	449	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,168.00000	4,221	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			956.00000	911	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,898.00000	1,932	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			733.00000	697	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,674.00000	2,718	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			572.00000	541	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,513.00000	3,563	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			447.00000	422	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,389.00000	4,444	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,360.00000	4,283	21.30	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 14/06/2010 Currency Future	9.75	Put			52.00000	55	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,435.00000	3,353	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			126.00000	125	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,583.00000	2,504	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			275.00000	275	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,878.00000	1,805	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			569.00000	576	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			892.00000	849	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,084.00000	2,121	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			689.00000	654	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,880.00000	2,926	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			538.00000	509	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,729.00000	3,780	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			421.00000	397	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,613.00000	4,669	26.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			4,220.00000	4,144	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			61.00000	65	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			2,465.00000	2,386	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			307.00000	308	19.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			1,786.00000	1,714	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			628.00000	635	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			4,173.00000	4,097	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			65.00000	69	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			3,255.00000	3,172	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			147.00000	144	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			2,426.00000	2,347	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			318.00000	319	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			1,756.00000	1,684	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			648.00000	656	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			845.00000	804	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,237.00000	2,276	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			656.00000	623	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,048.00000	3,095	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			512.00000	485	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			3,904.00000	3,956	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			402.00000	378	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			4,793.00000	4,850	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			0.00000	4,003	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			0.00000	74	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			0.00000	3,085	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			0.00000	157	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			0.00000	2,274	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			0.00000	346	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			0.00000	1,633	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			0.00000	704	19.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.55	Call			0.00000	783	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			0.00000	2,354	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			0.00000	607	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			0.00000	3,179	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			0.00000	366	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			0.00000	4,937	27.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.56070		11.67180		20.34	2,890,175.00	250	24,283.00
€ / R On 12/06/2009 Currency Future	11.65	Call			263.00000	207	20.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			241.00000	296	20.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			222.00000	174	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			300.00000	364	21.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			263.00000	207	20.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			241.00000	296	20.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call			286.00000	225	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put			214.00000	265	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call			311.00000	246	20.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put			189.00000	235	20.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call			433.00000	349	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put			112.00000	138	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call			469.00000	381	19.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put			97.00000	120	19.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call			543.00000	450	19.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put			72.00000	89	19.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call			400.00000	320	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put			128.00000	159	19.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call			368.00000	293	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put			146.00000	182	19.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			205.00000	160	22.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			333.00000	400	22.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			189.00000	148	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			367.00000	437	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			189.00000	148	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			367.00000	437	22.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			161.00000	126	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			439.00000	515	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			88.00000	62	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			666.00000	751	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			123.00000	89	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			552.00000	628	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			123.00000	89	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			552.00000	628	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			78.00000	54	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			707.00000	793	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			99.00000	70	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.20	Put			627.00000	709	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			70.00000	47	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			748.00000	837	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			62.00000	41	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			790.00000	881	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			54.00000	36	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			832.00000	925	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			37.00000	23	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			965.00000	1,063	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			21.00000	13	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,149.00000	1,252	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			11.00000	7	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,340.00000	1,446	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			13.00000	8	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,292.00000	1,397	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			4.00000	2	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,632.00000	1,742	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			4.00000	2	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,682.00000	1,791	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			5.00000	3	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,583.00000	1,692	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			6.00000	3	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,534.00000	1,643	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			7.00000	4	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,485.00000	1,593	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			7.00000	4	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,485.00000	1,593	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			10.00000	6	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,388.00000	1,495	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			2.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,830.00000	1,940	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,979.00000	2,090	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,029.00000	2,140	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			3.00000	2	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,731.00000	1,841	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			4.00000	2	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,682.00000	1,791	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			10.00000	6	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,388.00000	1,495	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			18.00000	11	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,196.00000	1,300	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			8.00000	5	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,437.00000	1,544	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.90	Call			16.00000	9	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,244.00000	1,348	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			3.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,781.00000	1,891	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,979.00000	2,090	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,029.00000	2,140	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,129.00000	2,240	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,229.00000	2,339	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,930.00000	2,040	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			4.00000	2	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,632.00000	1,742	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,880.00000	1,990	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,279.00000	2,389	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,329.00000	2,439	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,428.00000	2,539	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,978.00000	3,089	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,028.00000	3,139	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,678.00000	2,789	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,478.00000	2,589	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,179.00000	2,290	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,930.00000	2,040	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			2.00000	1	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,880.00000	1,990	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,129.00000	2,240	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			3.00000	2	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,731.00000	1,841	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,428.00000	2,539	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	0	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.50	Put			2,828.00000	2,939	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,228.00000	3,339	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			3,528.00000	3,639	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,628.00000	2,739	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,528.00000	2,639	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			16.00000	9	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,244.00000	1,348	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			24.00000	15	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			1,102.00000	1,204	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			78.00000	54	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			707.00000	793	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			70.00000	47	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			748.00000	837	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			42.00000	27	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			920.00000	1,016	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			48.00000	31	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			876.00000	971	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			32.00000	20	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,010.00000	1,109	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			137.00000	100	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			515.00000	590	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			111.00000	79	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			589.00000	668	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			242.00000	190	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			270.00000	329	21.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			174.00000	136	22.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			402.00000	476	22.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			148.00000	112	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			477.00000	552	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			42.00000	27	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			920.00000	1,016	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			28.00000	17	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			1,056.00000	1,157	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			137.00000	100	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			515.00000	590	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			111.00000	79	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			589.00000	668	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			32.00000	20	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,010.00000	1,109	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			18.00000	11	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,196.00000	1,300	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.60	Call			37.00000	23	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			965.00000	1,063	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			62.00000	41	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			790.00000	881	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			21.00000	13	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,149.00000	1,252	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,079.00000	2,190	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,229.00000	2,339	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,578.00000	2,689	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,778.00000	2,889	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,878.00000	2,989	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,078.00000	3,189	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,178.00000	3,289	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,278.00000	3,389	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,378.00000	3,489	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,728.00000	2,839	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,928.00000	3,039	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,628.00000	2,739	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,728.00000	2,839	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,928.00000	3,039	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,128.00000	3,239	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,328.00000	3,439	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,428.00000	3,539	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,628.00000	3,739	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,728.00000	3,839	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.50	Put			3,828.00000	3,939	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,928.00000	4,039	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,128.00000	3,239	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,228.00000	3,339	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,628.00000	3,739	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,378.00000	2,489	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			8.00000	5	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,437.00000	1,544	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,378.00000	2,489	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,478.00000	2,589	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,528.00000	2,639	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,422.00000	5,311	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,922.00000	3,811	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,422.00000	2,311	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			936.00000	828	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			14.00000	17	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,578.00000	3,689	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,078.00000	5,189	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,578.00000	6,689	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,772.00000	5,661	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,272.00000	4,161	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,772.00000	2,661	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,274.00000	1,164	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			3.00000	3	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put			4,728.00000	4,839	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put			6,228.00000	6,339	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	5.80	Call		5,872.00000	5,761	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,372.00000	4,261	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,872.00000	2,761	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,373.00000	1,262	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		1.00000	2	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,628.00000	4,739	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,128.00000	6,239	23.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		338.00000	268	20.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		167.00000	208	20.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		286.00000	225	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		214.00000	265	20.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		666.00000	565	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		44.00000	55	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		583.00000	487	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		61.00000	76	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		505.00000	414	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		83.00000	104	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		709.00000	607	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		37.00000	46	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		624.00000	525	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		52.00000	65	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		797.00000	692	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		25.00000	32	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		624.00000	525	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		52.00000	65	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		583.00000	487	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		61.00000	76	19.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		433.00000	349	19.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		112.00000	138	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.74340	11.85410		20.67	0.00	0	5,114.00
€ / R On 14/09/2009 Currency Future	11.85	Call		567.00000	510	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		562.00000	617	21.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		547.00000	493	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		593.00000	649	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Call		586.00000	528	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put		532.00000	585	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		628.00000	567	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		474.00000	523	20.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call		723.00000	652	19.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put		369.00000	409	19.79	0.00	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	11.35	Call			811.00000	727	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			307.00000	334	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			697.00000	629	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			393.00000	436	19.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			650.00000	587	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			446.00000	494	20.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			511.00000	460	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			657.00000	717	21.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			528.00000	476	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			624.00000	683	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			493.00000	445	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			689.00000	751	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			477.00000	430	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			723.00000	787	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			379.00000	331	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			924.00000	988	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			414.00000	363	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			859.00000	920	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			432.00000	380	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			828.00000	887	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			362.00000	316	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			958.00000	1,023	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			346.00000	301	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			992.00000	1,058	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			316.00000	274	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,061.00000	1,130	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			301.00000	261	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,097.00000	1,167	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			261.00000	225	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,207.00000	1,281	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			215.00000	183	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,360.00000	1,439	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			175.00000	148	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,521.00000	1,604	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			184.00000	156	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,480.00000	1,562	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			184.00000	156	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,480.00000	1,562	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			127.00000	106	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,773.00000	1,862	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			121.00000	100	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,816.00000	1,907	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			134.00000	112	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,730.00000	1,819	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			142.00000	119	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.40	Put		1,688.00000	1,775	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		150.00000	125	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,645.00000	1,732	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		150.00000	125	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,645.00000	1,732	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		166.00000	140	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,562.00000	1,646	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		102.00000	84	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,948.00000	2,041	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		86.00000	70	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,082.00000	2,177	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		81.00000	66	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,127.00000	2,223	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		114.00000	94	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,860.00000	1,951	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		158.00000	132	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,604.00000	1,689	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		158.00000	132	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,604.00000	1,689	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		142.00000	119	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,688.00000	1,775	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		204.00000	173	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,400.00000	1,480	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		97.00000	79	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,992.00000	2,086	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		108.00000	89	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,904.00000	1,996	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		81.00000	66	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,127.00000	2,223	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		77.00000	62	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,173.00000	2,269	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		73.00000	59	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,218.00000	2,315	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		64.00000	52	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,310.00000	2,409	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		91.00000	75	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,037.00000	2,131	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		194.00000	164	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,440.00000	1,521	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		57.00000	46	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,403.00000	2,503	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		25.00000	20	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		3,021.00000	3,126	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		91.00000	75	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,037.00000	2,131	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.10	Call			64.00000	52	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,310.00000	2,409	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			51.00000	40	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,497.00000	2,597	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			45.00000	36	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,591.00000	2,692	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			40.00000	31	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,686.00000	2,788	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			35.00000	27	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,781.00000	2,884	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			114.00000	94	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,860.00000	1,951	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			51.00000	40	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,497.00000	2,597	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			45.00000	36	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,591.00000	2,692	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			287.00000	248	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,133.00000	1,205	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			261.00000	225	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,207.00000	1,281	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			237.00000	203	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,283.00000	1,359	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			121.00000	100	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,816.00000	1,907	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			68.00000	55	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,264.00000	2,362	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			61.00000	49	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,357.00000	2,455	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			54.00000	43	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,450.00000	2,550	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			194.00000	164	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,440.00000	1,521	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			237.00000	203	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,283.00000	1,359	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			249.00000	213	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,245.00000	1,320	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			225.00000	193	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,321.00000	1,399	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			86.00000	70	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,082.00000	2,177	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			204.00000	173	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,400.00000	1,480	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			108.00000	89	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,904.00000	1,996	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call			274.00000	236	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.75	Put		1,170.00000	1,243	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		316.00000	274	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,061.00000	1,130	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		396.00000	347	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		892.00000	954	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		330.00000	287	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,026.00000	1,094	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		461.00000	416	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		757.00000	823	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		396.00000	347	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		892.00000	954	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		249.00000	213	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,245.00000	1,320	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		477.00000	430	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		723.00000	787	21.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		446.00000	398	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		792.00000	855	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		461.00000	416	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		757.00000	823	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		301.00000	261	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,097.00000	1,167	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,454.00000	5,343	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,954.00000	3,843	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,463.00000	2,353	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		9.00000	9	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,123.00000	1,028	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		169.00000	185	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		12.00000	9	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,558.00000	3,666	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,047.00000	5,158	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,546.00000	6,657	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,754.00000	5,643	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,254.00000	4,143	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,758.00000	2,647	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		4.00000	4	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Call		1,360.00000	1,260	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		106.00000	116	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		18.00000	14	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,264.00000	3,371	22.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	16.60	Call		2.00000	2	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,748.00000	4,858	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,246.00000	6,357	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,904.00000	5,793	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,404.00000	4,293	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,906.00000	2,796	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,486.00000	1,384	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		82.00000	90	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		22.00000	17	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,118.00000	3,224	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		3.00000	2	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,599.00000	4,709	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,096.00000	6,207	22.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		673.00000	608	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		419.00000	464	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		875.00000	789	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		271.00000	296	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		749.00000	676	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		345.00000	382	19.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		607.00000	547	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		503.00000	554	20.67	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		977.00000	887	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		223.00000	244	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		908.00000	821	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		254.00000	278	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		843.00000	758	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		289.00000	314	19.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		780.00000	701	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		326.00000	358	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		780.00000	701	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		326.00000	358	19.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		547.00000	493	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		593.00000	649	21.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		673.00000	608	20.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		419.00000	464	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.91720	12.03400		20.70	0.00	0	2,145.00
€ / R On 14/12/2009 Currency Future	12.05	Call		760.00000	698	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		776.00000	831	21.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		742.00000	681	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		808.00000	864	21.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.00	Call			780.00000	716	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			746.00000	798	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			800.00000	734	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			716.00000	766	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			821.00000	752	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			687.00000	735	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			911.00000	836	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			577.00000	619	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			935.00000	859	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			551.00000	592	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			984.00000	906	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			500.00000	538	19.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			865.00000	793	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			631.00000	676	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			724.00000	665	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			840.00000	897	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			707.00000	649	21.51	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			873.00000	932	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			690.00000	633	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			906.00000	966	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			598.00000	550	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,114.00000	1,182	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			627.00000	576	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,043.00000	1,109	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			642.00000	589	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,008.00000	1,072	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			571.00000	525	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,187.00000	1,258	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			559.00000	513	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,225.00000	1,296	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			248.00000	226	26.98	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,814.00000	2,909	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			546.00000	502	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,262.00000	1,334	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			534.00000	491	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,300.00000	1,373	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			488.00000	449	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,454.00000	1,531	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			447.00000	411	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,613.00000	1,693	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			410.00000	377	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,776.00000	1,860	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			428.00000	393	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,694.00000	1,776	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			419.00000	385	24.48	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 14/12/2009 Currency Future	13.35	Put		1,735.00000	1,818	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		419.00000	385	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,735.00000	1,818	24.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		370.00000	340	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,986.00000	2,073	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		362.00000	333	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,028.00000	2,116	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		377.00000	347	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,943.00000	2,030	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		385.00000	354	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,901.00000	1,987	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		393.00000	362	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,859.00000	1,944	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		385.00000	354	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,901.00000	1,987	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		402.00000	369	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,818.00000	1,902	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		341.00000	314	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,157.00000	2,247	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		438.00000	402	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,654.00000	1,735	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		223.00000	203	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,039.00000	3,136	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		355.00000	327	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,071.00000	2,160	25.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		328.00000	301	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,244.00000	2,334	25.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		315.00000	288	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,331.00000	2,421	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		302.00000	275	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,418.00000	2,508	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		288.00000	263	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,504.00000	2,596	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		428.00000	393	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,694.00000	1,776	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		410.00000	377	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,776.00000	1,860	24.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		348.00000	320	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,114.00000	2,203	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		334.00000	308	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,200.00000	2,291	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		322.00000	294	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,288.00000	2,377	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		478.00000	439	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,494.00000	1,572	23.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.15	Call		457.00000	420	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,573.00000	1,653	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		370.00000	340	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,986.00000	2,073	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		457.00000	420	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,573.00000	1,653	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		341.00000	314	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,157.00000	2,247	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		467.00000	429	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,533.00000	1,612	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		348.00000	320	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,114.00000	2,203	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		334.00000	308	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,200.00000	2,291	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		308.00000	281	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,374.00000	2,464	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		315.00000	288	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,331.00000	2,421	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		499.00000	459	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,415.00000	1,492	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		510.00000	469	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,376.00000	1,452	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		467.00000	429	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,533.00000	1,612	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		377.00000	347	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,943.00000	2,030	25.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		510.00000	469	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,376.00000	1,452	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		522.00000	480	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,338.00000	1,413	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		478.00000	439	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,494.00000	1,572	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		613.00000	562	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,079.00000	1,145	22.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		585.00000	537	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,151.00000	1,220	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		658.00000	604	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		974.00000	1,036	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		571.00000	525	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,187.00000	1,258	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		673.00000	618	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		939.00000	1,001	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		642.00000	589	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,008.00000	1,072	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		585.00000	537	22.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.60	Put		1,151.00000	1,220	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,555.00000	1,452	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		171.00000	185	18.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,208.00000	1,118	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		324.00000	351	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		242.00000	221	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,858.00000	2,954	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,711.00000	1,605	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		127.00000	138	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,338.00000	1,241	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		254.00000	274	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		1,036.00000	955	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		452.00000	488	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		232.00000	212	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		2,948.00000	3,045	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,528.00000	2,409	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		44.00000	42	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,270.00000	1,178	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		286.00000	311	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		164.00000	149	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,680.00000	3,782	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		74.00000	64	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,090.00000	5,197	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		29.00000	25	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,545.00000	6,658	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,820.00000	2,702	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		36.00000	35	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,480.00000	1,379	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		196.00000	211	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		188.00000	170	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,404.00000	3,503	27.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		88.00000	77	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,804.00000	4,910	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		35.00000	30	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,251.00000	6,363	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		707.00000	649	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		873.00000	932	21.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,966.00000	2,849	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		32.00000	32	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,593.00000	1,489	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		159.00000	172	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		200.00000	182	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,266.00000	3,365	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		96.00000	84	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		4,662.00000	4,767	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.10	Call			39.00000	33	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,105.00000	6,216	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			888.00000	814	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			604.00000	647	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			843.00000	772	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			659.00000	705	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,242.00000	4,126	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			8.00000	9	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,259.00000	3,143	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			25.00000	25	22.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,287.00000	2,167	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			53.00000	50	17.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,444.00000	1,343	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			210.00000	226	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			227.00000	208	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			2,993.00000	3,090	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			148.00000	134	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,914.00000	4,017	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,341.00000	4,224	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			7.00000	7	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,357.00000	3,240	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			23.00000	23	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,384.00000	2,264	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			50.00000	46	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,517.00000	1,415	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			183.00000	198	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			237.00000	217	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,903.00000	2,999	27.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			154.00000	140	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,820.00000	3,923	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,390.00000	4,274	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	6	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,406.00000	3,289	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			22.00000	22	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,432.00000	2,312	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			48.00000	45	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			158.00000	143	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,774.00000	3,876	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			4,144.00000	4,028	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	11	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			3,161.00000	3,045	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			27.00000	28	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,191.00000	2,070	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			57.00000	53	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			1,373.00000	1,273	18.62	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 14/12/2009 Currency Future	10.90	Put			239.00000	256	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			218.00000	199	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,084.00000	3,182	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			142.00000	128	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,008.00000	4,111	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			4,046.00000	3,929	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			12.00000	12	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			3,064.00000	2,947	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			30.00000	30	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			2,096.00000	1,982	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			62.00000	64	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			1,304.00000	1,209	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			270.00000	292	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			209.00000	190	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,175.00000	3,273	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			136.00000	121	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,102.00000	4,204	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,948.00000	3,830	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			14.00000	13	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			2,005.00000	1,895	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			71.00000	77	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			1,239.00000	1,148	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			305.00000	331	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			129.00000	114	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,195.00000	4,297	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			0.00000	3,880	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	12	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			0.00000	2,898	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			0.00000	31	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			0.00000	1,938	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			0.00000	71	17.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			0.00000	186	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			0.00000	3,319	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	117	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			0.00000	4,250	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.09490		12.21680		20.78	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.20	Call			0.00000	870	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			0.00000	975	21.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			920.00000	852	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			953.00000	1,008	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			977.00000	905	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			860.00000	911	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,992.00000	3,870	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			25.00000	25	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			3,012.00000	2,893	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.25	Put			46.00000	48	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			2,110.00000	1,995	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			143.00000	150	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			1,386.00000	1,293	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			419.00000	448	18.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			631.00000	585	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,664.00000	1,740	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			454.00000	419	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,487.00000	2,575	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			326.00000	299	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,359.00000	3,454	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			234.00000	211	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,267.00000	4,367	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			0.00000	3,919	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			0.00000	24	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			0.00000	2,940	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			0.00000	45	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			0.00000	2,036	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			0.00000	141	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			0.00000	1,321	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			0.00000	426	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			0.00000	595	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			0.00000	1,700	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			0.00000	427	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			0.00000	2,532	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			0.00000	304	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			0.00000	3,409	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	216	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			0.00000	4,321	27.90	0.00	0	0.00
AL13 On 06/08/2009 Index Future			247.48400		247.13300		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			294.45700		292.30800		0.00	2,944,570.00	1	552.00
ALBI On 05/11/2009 Index Future			300.06000		297.86800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.77100		125.33700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.16300		127.72000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			296.21250		294.11800		0.00	0.00	0	146.00
GOVI On 05/11/2009 jGovi			301.78000		299.64450		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.33500		0.00	0.00	0	2.00
ILBI On 05/11/2009 Index Future			362.29900		362.21500		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
J153 On 31/08/2010 jSwap			7.74900		7.77400		27.43	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.81400		8.90900		27.43	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.47100		8.53500		27.43	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.85000		8.93700		27.43	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.91200		9.01500		27.43	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.98400		9.08300		27.43	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.94800		9.04400		27.43	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.99600		7.04600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.85600		6.90300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.62000		7.67000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.55800		8.65500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.79000		8.89500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22700		9.22600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.51300		8.50300		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			8.04100		8.02300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.52400		8.51500		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.11100		8.10700		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.85800		7.86200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.25900		8.26700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			8.00600		8.01700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.77400		282.32000		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.18900		287.68600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.88800		6.03000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,833.00000	3,983	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	2	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R153 On 06/08/2009 Bond Future	10.00	Call			4,082.00000	4,232	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,260.00000	1,260	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			39.00000	39	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.24400		8.37100		10.10	0.00	0	9,773.00
R157 On 06/08/2009 Bond Future	9.25	Call			5,468.00000	6,004	10.50	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			833.00000	680	10.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.28600		8.42000		10.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,507.00000	1,714	9.80	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,411.00000	5,919	9.80	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.33900		8.48200		10.10	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,656.00000	2,929	9.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,375.00000	5,932	9.75	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.70300		8.82600		22.00	0.00	0	12,602.00
R186 On 06/08/2009 Bond Future	9.00	Call			5,673.00000	6,364	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,992.00000	3,473	22.22	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			766.00000	928	21.35	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,895.00000	13,845	21.35	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.72700		8.85400		21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			6,407.00000	7,030	21.27	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			7,419.00000	6,805	21.27	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			2,729.00000	3,075	20.74	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,187.00000	13,295	20.74	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			7,622.00000	8,313	21.49	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,224.00000	5,678	21.49	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,101.00000	2,385	20.64	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,388.00000	15,435	20.64	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.75500		8.88600		22.73	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			6,143.00000	6,678	22.38	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,469.00000	11,742	22.38	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.34800		8.47400		10.17	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,020.00000	4,424	10.57	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			773.00000	638	10.57	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.37700		8.51100		9.54	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,104.00000	1,257	9.35	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,359.00000	4,961	9.35	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.41500		8.55800		9.83	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,672.00000	1,854	9.63	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,939.00000	5,557	9.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/08/2009 Bond Future			8.65500	8.77900		14.22	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		4,198.00000	4,657	14.64	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,607.00000	1,368	14.64	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.69100	8.82100		14.14	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		1,178.00000	1,342	13.79	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,753.00000	8,203	13.79	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.73500	8.87100		14.25	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		3,234.00000	3,528	14.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		6,893.00000	6,459	14.09	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.66600	8.79000		16.16	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		4,520.00000	5,017	16.64	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,773.00000	1,512	16.64	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.69700	8.82600		15.49	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		1,285.00000	1,462	15.10	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,644.00000	9,047	15.10	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.73400	8.86800		16.32	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		3,563.00000	3,884	16.13	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,574.00000	7,107	16.13	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.34000	8.46800		8.91	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,364.00000	3,706	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		636.00000	523	9.26	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		174.00000	217	8.69	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		5,561.00000	5,149	8.69	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.37000	8.50600		8.29	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		912.00000	1,041	8.13	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		4,391.00000	4,058	8.13	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.41200	8.55800		8.42	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		1,359.00000	1,511	8.25	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,830.00000	4,511	8.25	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.78900	8.92400		18.06	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		4,136.00000	4,657	18.42	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		2,146.00000	1,826	18.42	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.82000	8.96000		17.37	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		1,204.00000	1,387	16.94	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,714.00000	10,038	16.94	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.85700	9.00200		18.35	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		3,559.00000	3,908	18.07	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,214.00000	7,689	18.07	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.91800	9.04100		19.18	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		3,820.00000	4,272	19.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 06/08/2009 Bond Future	9.25	Put			2,513.00000	2,184	19.56	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.98500		9.11300		19.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,372.00000	1,556	18.73	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,430.00000	9,814	18.73	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.08900		9.21800		19.57	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			3,760.00000	4,080	19.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,280.00000	7,811	19.38	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.15900		8.31200		27.15	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			2,858.00000	3,434	26.95	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			5,664.00000	4,883	26.95	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,157.00000	7,068	27.69	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			2,477.00000	2,032	27.69	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.16600		8.32200		27.43	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,285.00000	2,678	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			12,601.00000	11,617	26.74	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,868.00000	13,980	29.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,882.00000	1,616	29.08	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,723.00000	2,042	26.61	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			14,756.00000	13,697	26.61	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.17500		8.33500		28.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			4,539.00000	5,094	27.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,362.00000	11,508	27.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			15,375.00000	16,484	30.22	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,854.00000	2,555	30.22	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.40000		290.32800		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			297.96000		295.84700		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.56830		6.55860		19.72	0.00	0	9,769.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			140.00000	142	19.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			131.00000	123	19.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			164.00000	166	19.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			105.00000	98	19.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			191.00000	194	19.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			82.00000	76	19.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			258.00000	263	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			50.00000	45	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			223.00000	228	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			65.00000	59	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			336.00000	342	18.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			27.00000	24	18.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			382.00000	390	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			24.00000	22	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
ZAAD On 12/06/2009 Currency Future	6.15	Call			429.00000	438	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			21.00000	19	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			223.00000	228	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			65.00000	59	18.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			191.00000	194	19.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			82.00000	76	19.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			103.00000	104	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			194.00000	185	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			103.00000	104	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			194.00000	185	20.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			140.00000	142	19.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			131.00000	123	19.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			120.00000	121	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			161.00000	153	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			89.00000	89	21.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			230.00000	221	21.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			77.00000	77	22.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			268.00000	259	22.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			67.00000	67	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			308.00000	299	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			67.00000	67	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			308.00000	299	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			50.00000	50	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			392.00000	382	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			58.00000	58	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			350.00000	340	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			89.00000	89	21.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			230.00000	221	21.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			44.00000	43	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			435.00000	425	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			44.00000	43	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			435.00000	425	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			50.00000	50	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			392.00000	382	24.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			58.00000	58	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			350.00000	340	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			29.00000	28	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			520.00000	510	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			35.00000	35	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			477.00000	467	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			23.00000	23	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			564.00000	554	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			18.00000	18	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			610.00000	600	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			29.00000	28	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.05	Put			520.00000	510	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			18.00000	18	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			610.00000	600	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,242.00000	1,232	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,342.00000	1,332	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			2.00000	2	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,043.00000	1,033	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			5.00000	5	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			847.00000	837	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			11.00000	11	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			703.00000	693	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			14.00000	14	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			656.00000	646	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			296.00000	302	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			37.00000	33	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			14.00000	14	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			656.00000	646	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			9.00000	9	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			750.00000	740	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			5.00000	5	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			847.00000	837	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			3.00000	3	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			944.00000	935	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			7.00000	7	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			798.00000	788	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			4.00000	4	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			895.00000	885	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			566.00000	575	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			8.00000	7	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			474.00000	482	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			15.00000	14	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			382.00000	390	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			24.00000	22	20.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			296.00000	302	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			37.00000	33	18.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			520.00000	528	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			11.00000	10	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			429.00000	438	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			21.00000	19	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			2.00000	2	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			994.00000	984	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			1.00000	1	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,093.00000	1,083	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.30	Call			9.00000	9	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			750.00000	740	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,142.00000	1,133	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			1.00000	1	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,142.00000	1,133	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,242.00000	1,232	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,342.00000	1,332	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,442.00000	1,432	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,541.00000	1,532	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,641.00000	1,632	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,741.00000	1,732	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,641.00000	1,632	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			2.00000	2	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			994.00000	984	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,909.00000	5,918	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,409.00000	4,418	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,909.00000	2,918	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,409.00000	1,418	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,591.00000	1,582	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,091.00000	3,082	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,591.00000	4,582	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,091.00000	6,082	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			6,059.00000	6,068	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,559.00000	4,568	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			3,059.00000	3,068	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Put			0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call			1,559.00000	1,568	21.36	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	5.00	Put		0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,941.00000	2,932	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,441.00000	4,432	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,941.00000	5,932	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,159.00000	6,168	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,659.00000	4,668	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,159.00000	3,168	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,659.00000	1,668	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,841.00000	2,832	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,341.00000	4,332	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,841.00000	5,832	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		810.00000	819	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	1	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		711.00000	720	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		2.00000	2	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		614.00000	623	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		5.00000	5	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		520.00000	528	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		11.00000	10	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		760.00000	770	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		2.00000	1	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		662.00000	672	21.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		4.00000	3	21.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.63040	6.62080		20.03	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		309.00000	312	19.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		288.00000	281	19.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		329.00000	333	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		259.00000	252	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		351.00000	356	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		231.00000	225	19.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		402.00000	407	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		182.00000	177	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		376.00000	380	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		205.00000	200	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		432.00000	436	18.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.35	Put		161.00000	156	18.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		496.00000	501	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		125.00000	121	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		530.00000	537	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		110.00000	106	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		254.00000	256	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		383.00000	376	20.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		271.00000	274	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		350.00000	343	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		289.00000	292	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		318.00000	311	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		271.00000	274	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		350.00000	343	20.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		238.00000	241	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		418.00000	410	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		238.00000	241	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		418.00000	410	20.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		211.00000	213	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		490.00000	482	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		187.00000	189	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		566.00000	558	22.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		211.00000	213	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		490.00000	482	21.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		224.00000	226	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		453.00000	446	21.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		289.00000	292	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		318.00000	311	20.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		199.00000	200	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		528.00000	520	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		172.00000	178	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		602.00000	598	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		199.00000	200	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		528.00000	520	21.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		172.00000	178	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		602.00000	598	22.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		145.00000	151	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		675.00000	670	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		158.00000	164	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		638.00000	634	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		158.00000	164	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		638.00000	634	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		133.00000	138	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		712.00000	708	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		111.00000	116	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		791.00000	786	22.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.45	Call			376.00000	380	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			205.00000	200	18.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			329.00000	333	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			259.00000	252	19.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			145.00000	151	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			675.00000	670	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			122.00000	127	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			751.00000	746	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			111.00000	116	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			791.00000	786	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			93.00000	97	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			872.00000	866	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			133.00000	138	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			712.00000	708	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			93.00000	97	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			872.00000	866	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			77.00000	80	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			956.00000	950	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			102.00000	106	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			831.00000	826	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			84.00000	88	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			914.00000	908	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			70.00000	73	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			999.00000	993	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			462.00000	468	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			142.00000	138	18.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			402.00000	407	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			182.00000	177	18.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			530.00000	537	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			110.00000	106	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,871.00000	5,880	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,371.00000	4,380	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,871.00000	2,880	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,374.00000	1,383	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			3.00000	3	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			16.00000	17	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,645.00000	1,636	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,130.00000	3,120	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Put			4,629.00000	4,620	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call			0.00000	0	22.49	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	12.75	Put		6,129.00000	6,120	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,071.00000	6,080	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,571.00000	4,580	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,071.00000	3,080	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,572.00000	1,581	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		25.00000	26	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,454.00000	1,446	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		1.00000	1	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,930.00000	2,920	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,429.00000	4,420	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,929.00000	5,920	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,121.00000	6,130	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,621.00000	4,630	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,121.00000	3,130	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,622.00000	1,631	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		27.00000	29	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,407.00000	1,399	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,880.00000	2,870	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,379.00000	4,370	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,879.00000	5,870	22.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		643.00000	650	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		73.00000	70	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		567.00000	573	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		96.00000	93	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		853.00000	862	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		33.00000	31	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		766.00000	774	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		46.00000	44	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		683.00000	691	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		63.00000	60	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Call		604.00000	611	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		84.00000	81	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	5.85	Call		810.00000	817	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		39.00000	37	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		724.00000	732	18.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		54.00000	52	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.69050	6.68530		20.10	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		399.00000	401	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		414.00000	411	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		418.00000	420	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		383.00000	380	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		439.00000	441	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		353.00000	350	19.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		459.00000	461	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		324.00000	321	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		505.00000	507	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		269.00000	267	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		481.00000	483	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		296.00000	292	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		530.00000	532	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		245.00000	242	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		586.00000	589	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		201.00000	198	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		586.00000	589	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		201.00000	198	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		619.00000	621	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		183.00000	181	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		459.00000	461	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		324.00000	321	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		332.00000	334	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		547.00000	543	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		381.00000	383	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		446.00000	442	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		418.00000	420	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		383.00000	380	19.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		399.00000	401	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		414.00000	411	20.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		364.00000	365	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		479.00000	475	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		364.00000	365	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		479.00000	475	20.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		348.00000	349	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		512.00000	509	20.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		332.00000	334	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		547.00000	543	21.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		304.00000	306	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		619.00000	615	21.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.10	Call		279.00000	281	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		694.00000	690	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		248.00000	249	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		763.00000	759	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		220.00000	221	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		834.00000	830	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		530.00000	532	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		245.00000	242	18.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		557.00000	560	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		222.00000	219	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		318.00000	319	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		583.00000	579	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		292.00000	293	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		656.00000	652	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		263.00000	264	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		728.00000	724	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		505.00000	507	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		269.00000	267	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		318.00000	319	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		583.00000	579	21.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		263.00000	264	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		728.00000	724	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		234.00000	234	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		798.00000	794	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		292.00000	293	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		656.00000	652	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,835.00000	5,841	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,335.00000	4,341	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,835.00000	2,841	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,355.00000	1,360	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		20.00000	19	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		52.00000	52	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,717.00000	1,712	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		5.00000	5	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,169.00000	3,164	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,665.00000	4,660	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,165.00000	6,160	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,085.00000	6,091	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,585.00000	4,591	18.40	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	2.10	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,085.00000	3,091	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,593.00000	1,598	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			8.00000	8	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			76.00000	76	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,490.00000	1,485	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			7.00000	7	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,922.00000	2,917	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,415.00000	4,410	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,915.00000	5,910	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,135.00000	6,141	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,635.00000	4,641	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,135.00000	3,141	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			1,642.00000	1,647	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			7.00000	6	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			81.00000	81	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			1,446.00000	1,441	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			8.00000	8	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,872.00000	2,867	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			1.00000	1	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			4,365.00000	4,360	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,865.00000	5,860	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			722.00000	725	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			137.00000	135	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			652.00000	655	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			167.00000	165	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			874.00000	878	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			89.00000	87	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			796.00000	800	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			111.00000	109	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			687.00000	690	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			151.00000	149	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			652.00000	655	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			167.00000	165	18.40	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 Derivatives:								47,429,118,831.10	66,870	814,419.00

Grand Total: 47,429,118,831.10 66,870 814,419.00