



Daily MTM Report

Daily summary for 21/05/2009

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			14.80000	14.84200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.35500	6.32500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.13500	8.08000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.65500	8.59500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.24000	8.18000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.58500	8.53500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.59500	8.53500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.24000	8.18000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.70500	8.65000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.82200	8.65000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.16500	8.11500			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			8.47200		8.36200		23.22	61,549,080.00	7,265	352,164.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			196.00000	261	23.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			184.00000	139	23.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			138.00000	182	23.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			276.00000	210	23.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			96.00000	130	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			384.00000	308	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			96.00000	130	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			384.00000	308	24.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			122.00000	163	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			310.00000	241	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			156.00000	204	23.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			244.00000	182	23.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			175.00000	231	23.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			213.00000	159	23.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			66.00000	93	25.87	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			504.00000	421	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			122.00000	163	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			310.00000	241	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			108.00000	146	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			346.00000	274	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			75.00000	104	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			463.00000	382	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			51.00000	74	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			589.00000	502	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			35.00000	53	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			723.00000	631	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			27.00000	42	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			815.00000	720	28.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			24.00000	38	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			862.00000	766	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			21.00000	34	29.28	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			909.00000	812	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			19.00000	31	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			957.00000	859	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			40.00000	59	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			678.00000	587	27.38	0.00	0	5.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.20	Call			24.00000	38	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			862.00000	766	28.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			3.00000	5	35.76	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,841.00000	1,733	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			10.00000	18	31.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,198.00000	1,096	31.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			8.00000	15	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,296.00000	1,193	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			5.00000	10	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,543.00000	1,438	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			6.00000	13	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,394.00000	1,291	33.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2.00000	3	36.70	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,040.00000	1,931	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			10.00000	18	31.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,198.00000	1,096	31.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			9.00000	17	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,247.00000	1,145	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			8.00000	15	32.31	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,296.00000	1,193	32.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			5.00000	10	33.83	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,493.00000	1,388	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			9.00000	17	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,247.00000	1,145	31.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			6.00000	11	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,444.00000	1,339	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			3.00000	6	35.29	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,741.00000	1,634	35.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			3.00000	6	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,791.00000	1,684	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	1	38.58	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,439.00000	2,329	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			3.00000	6	35.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,741.00000	1,634	35.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			3.00000	5	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,841.00000	1,733	35.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			2.00000	3	37.17	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,140.00000	2,031	37.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			2.00000	4	36.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,990.00000	1,882	36.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			2.00000	2	37.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,190.00000	2,080	37.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	40.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,638.00000	3,528	40.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	45.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.80	Put		4,438.00000	4,328	45.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1.00000	2	38.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		2,339.00000	2,230	38.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	2	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,289.00000	2,180	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,239.00000	2,130	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		2.00000	4	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,940.00000	1,832	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		3.00000	7	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,691.00000	1,585	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		2.00000	3	36.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		2,090.00000	1,981	36.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		2.00000	5	35.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,890.00000	1,783	35.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		4.00000	9	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,592.00000	1,487	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		4.00000	8	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,642.00000	1,536	34.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		2.00000	4	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,940.00000	1,832	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		2.00000	4	36.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		1,990.00000	1,882	36.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		2.00000	3	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,040.00000	1,931	36.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	2	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,289.00000	2,180	37.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		7.00000	14	32.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,345.00000	1,242	32.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		3.00000	7	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,691.00000	1,585	35.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	2	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,239.00000	2,130	37.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		2.00000	2	37.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,190.00000	2,080	37.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		1.00000	1	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,539.00000	2,429	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		1.00000	1	39.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,689.00000	2,579	39.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		1.00000	1	39.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,789.00000	2,679	39.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1.00000	1	38.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,489.00000	2,379	38.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1.00000	1	38.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,439.00000	2,329	38.58	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 12/06/2009 Currency Future	10.95	Call			1.00000	1	39.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,589.00000	2,479	39.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	39.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,988.00000	2,878	39.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	39.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,288.00000	3,178	39.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,338.00000	3,228	39.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	39.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,488.00000	3,378	39.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			1.00000	1	39.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,839.00000	2,729	39.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1.00000	1	38.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,489.00000	2,379	38.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			11.00000	20	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,149.00000	1,048	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			5.00000	10	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,543.00000	1,438	34.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			6.00000	11	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,444.00000	1,339	33.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			15.00000	25	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,053.00000	953	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			45.00000	66	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			633.00000	544	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			45.00000	66	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			633.00000	544	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			84.00000	116	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			422.00000	344	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			156.00000	204	23.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			244.00000	182	23.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			58.00000	83	26.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			546.00000	461	26.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			254.00000	326	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			142.00000	104	23.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			224.00000	293	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			162.00000	121	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			51.00000	74	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			589.00000	502	26.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			31.00000	47	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			769.00000	675	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			392.00000	477	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			80.00000	55	24.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			320.00000	398	24.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			108.00000	76	24.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			286.00000	361	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			124.00000	89	24.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			175.00000	231	23.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			213.00000	159	23.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			108.00000	146	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			346.00000	274	24.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			84.00000	116	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			422.00000	344	25.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			66.00000	93	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			504.00000	421	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			31.00000	47	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			769.00000	675	28.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			19.00000	31	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			957.00000	859	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			7.00000	14	32.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,345.00000	1,242	32.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			15.00000	25	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,053.00000	953	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			3.00000	6	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,791.00000	1,684	35.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1.00000	2	38.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,389.00000	2,280	38.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			1.00000	1	39.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,789.00000	2,679	39.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			1.00000	0	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,889.00000	2,778	39.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			1.00000	1	39.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,639.00000	2,529	39.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1.00000	1	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,739.00000	2,629	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1.00000	1	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,539.00000	2,429	39.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			1.00000	1	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,739.00000	2,629	39.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,938.00000	2,828	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	39.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,038.00000	2,928	39.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	39.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,138.00000	3,028	39.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	39.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,238.00000	3,128	39.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	39.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,088.00000	2,978	39.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,188.00000	3,078	39.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.75	Call			0.00000	0	39.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,388.00000	3,278	39.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	39.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,588.00000	3,478	39.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,688.00000	3,578	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	41.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,788.00000	3,678	41.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	41.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,888.00000	3,778	41.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	39.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,438.00000	3,328	39.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	39.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,538.00000	3,428	39.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	40.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,738.00000	3,628	40.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,188.00000	3,078	39.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,688.00000	3,578	40.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,938.00000	2,828	39.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	39.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,038.00000	2,928	39.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			1.00000	1	39.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,689.00000	2,579	39.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	39.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			2,988.00000	2,878	39.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			4.00000	9	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,592.00000	1,487	34.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			5.00000	10	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,493.00000	1,388	33.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			17.00000	28	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,005.00000	906	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			13.00000	22	30.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,101.00000	1,000	30.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			13.00000	22	30.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,101.00000	1,000	30.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			17.00000	28	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,005.00000	906	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,062.00000	5,172	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,562.00000	3,672	47.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	47.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,062.00000	2,172	36.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	36.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			597.00000	694	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			35.00000	22	25.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	42.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,938.00000	3,828	42.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,438.00000	5,328	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,938.00000	6,828	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,312.00000	5,422	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,812.00000	3,922	49.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	49.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,312.00000	2,422	38.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	38.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			826.00000	929	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			14.00000	7	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,188.00000	5,078	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,688.00000	6,578	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			224.00000	293	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			162.00000	121	23.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,612.00000	3,722	48.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	48.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,612.00000	2,722	39.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	39.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,613.00000	1,722	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	0	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			642.00000	740	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			30.00000	18	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	45.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,388.00000	4,278	45.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,762.00000	3,872	49.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	49.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,762.00000	2,872	40.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	40.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,763.00000	1,872	34.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			1.00000	0	34.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			779.00000	881	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			17.00000	9	26.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	44.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,238.00000	4,128	44.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,812.00000	2,922	41.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	41.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.55	Call			1,813.00000	1,922	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			1.00000	0	34.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	44.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,188.00000	4,078	44.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	39.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,538.00000	3,428	39.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	46.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,538.00000	4,428	46.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,912.00000	4,022	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,912.00000	3,022	41.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	41.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,913.00000	2,022	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			1.00000	0	35.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			921.00000	1,027	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			9.00000	5	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,588.00000	4,478	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,688.00000	4,578	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,712.00000	3,822	48.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	48.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,712.00000	2,822	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	40.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,713.00000	1,822	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			1.00000	0	33.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			733.00000	834	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			21.00000	12	25.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,788.00000	4,678	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,738.00000	4,628	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,862.00000	3,972	50.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	50.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,862.00000	2,972	41.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	41.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,863.00000	1,972	35.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			1.00000	0	35.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			873.00000	978	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			11.00000	6	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,638.00000	4,528	46.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			0.00000	4,122	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	50.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			0.00000	3,122	42.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	42.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		0.00000	2,122	36.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	36.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		0.00000	1,125	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		0.00000	3	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	46.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		0.00000	4,378	46.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.61450	8.50000		23.18	11,913,853.50	1,383	15,406.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		0.00000	499	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		0.00000	385	22.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		391.00000	436	23.39	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		541.00000	472	23.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		994.00000	1,093	21.66	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		94.00000	78	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		358.00000	400	23.82	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		608.00000	536	23.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		343.00000	383	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		643.00000	569	24.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		374.00000	418	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		574.00000	503	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		408.00000	456	23.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		508.00000	441	23.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		426.00000	477	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		476.00000	413	23.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		316.00000	352	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		716.00000	637	24.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		279.00000	310	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		829.00000	746	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		247.00000	274	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		947.00000	860	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		229.00000	253	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,029.00000	939	26.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		212.00000	234	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,112.00000	1,019	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		220.00000	243	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,070.00000	979	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		174.00000	193	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,324.00000	1,228	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		101.00000	110	30.33	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,001.00000	1,896	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		155.00000	171	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,455.00000	1,357	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		129.00000	142	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,679.00000	1,577	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		149.00000	165	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,499.00000	1,400	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			168.00000	185	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,368.00000	1,271	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			161.00000	178	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			1,411.00000	1,314	27.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			144.00000	159	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,544.00000	1,444	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			144.00000	159	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			1,544.00000	1,444	28.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			112.00000	123	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,862.00000	1,758	29.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			108.00000	118	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,908.00000	1,804	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			104.00000	114	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,954.00000	1,850	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			104.00000	114	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,954.00000	1,850	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			94.00000	103	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			2,094.00000	1,989	30.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			82.00000	90	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			2,282.00000	2,176	31.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			69.00000	76	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			2,519.00000	2,412	32.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			15.00000	20	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			4,515.00000	4,405	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			74.00000	81	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,424.00000	2,317	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			77.00000	84	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,377.00000	2,270	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			79.00000	87	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			2,329.00000	2,223	31.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			98.00000	107	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			2,048.00000	1,942	30.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			116.00000	127	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,816.00000	1,713	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			88.00000	97	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,188.00000	2,082	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			85.00000	93	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,235.00000	2,129	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			124.00000	137	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,724.00000	1,622	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			139.00000	153	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,589.00000	1,488	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			120.00000	132	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,770.00000	1,667	29.43	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 14/09/2009 Currency Future	10.55	Call			91.00000	100	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,141.00000	2,035	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			88.00000	97	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,188.00000	2,082	31.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			74.00000	81	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,424.00000	2,317	31.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			91.00000	100	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,141.00000	2,035	30.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			108.00000	118	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,908.00000	1,804	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			116.00000	127	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,816.00000	1,713	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			134.00000	147	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,634.00000	1,533	28.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			55.00000	61	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,855.00000	2,747	33.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			181.00000	201	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,281.00000	1,186	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			168.00000	185	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,368.00000	1,271	27.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			155.00000	171	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,455.00000	1,357	28.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			101.00000	110	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,001.00000	1,896	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			189.00000	208	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,239.00000	1,144	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			174.00000	193	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,324.00000	1,228	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			196.00000	216	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,196.00000	1,102	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			124.00000	137	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,724.00000	1,622	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			72.00000	79	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,472.00000	2,364	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			67.00000	74	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,567.00000	2,459	32.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			120.00000	132	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,770.00000	1,667	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			65.00000	71	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,615.00000	2,507	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			61.00000	67	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,711.00000	2,603	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			77.00000	84	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			2,377.00000	2,270	31.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			65.00000	71	32.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,615.00000	2,507	32.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			57.00000	63	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			2,807.00000	2,699	33.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			72.00000	79	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,472.00000	2,364	32.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			63.00000	69	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,663.00000	2,555	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			129.00000	142	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			1,679.00000	1,577	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			63.00000	69	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			2,663.00000	2,555	32.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			59.00000	65	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			2,759.00000	2,651	32.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			85.00000	93	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			2,235.00000	2,129	31.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			61.00000	67	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,711.00000	2,603	32.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call			54.00000	59	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put			2,904.00000	2,795	33.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call			257.00000	286	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put			907.00000	821	25.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			204.00000	225	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,154.00000	1,060	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			189.00000	208	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,239.00000	1,144	27.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			268.00000	298	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			868.00000	783	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call			212.00000	234	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put			1,112.00000	1,019	26.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call			238.00000	263	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put			988.00000	899	25.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call			204.00000	225	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put			1,154.00000	1,060	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			149.00000	165	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			1,499.00000	1,400	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			139.00000	153	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			1,589.00000	1,488	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call			247.00000	274	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put			947.00000	860	25.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			181.00000	201	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,281.00000	1,186	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call			279.00000	310	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put			829.00000	746	25.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Call			291.00000	323	24.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			791.00000	709	24.88	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 14/09/2009 Currency Future	9.10	Call			268.00000	298	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			868.00000	783	25.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,100.00000	5,215	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,600.00000	3,715	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,109.00000	2,218	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			9.00000	3	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			767.00000	856	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			167.00000	142	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			26.00000	32	36.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,926.00000	3,818	36.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			6.00000	8	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,406.00000	5,294	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			1.00000	2	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,901.00000	6,787	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,300.00000	5,415	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,800.00000	3,915	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,305.00000	2,416	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			5.00000	2	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			915.00000	1,011	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			115.00000	96	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			30.00000	36	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,730.00000	3,621	35.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			8.00000	10	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,208.00000	5,096	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			2.00000	2	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,702.00000	6,588	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,350.00000	5,465	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,850.00000	3,965	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,354.00000	2,466	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			4.00000	1	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			954.00000	1,051	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			104.00000	87	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			31.00000	37	35.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,681.00000	3,572	35.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			8.00000	11	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,158.00000	5,046	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	2	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Put			6,652.00000	6,538	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			466.00000	523	22.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	8.45	Put		416.00000	358	22.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		329.00000	367	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		679.00000	603	24.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		303.00000	337	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		753.00000	673	24.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		220.00000	243	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,070.00000	979	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,618.00000	1,730	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		18.00000	15	22.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,160.00000	1,266	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		60.00000	51	21.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		488.00000	547	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		388.00000	333	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,815.00000	1,923	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		15.00000	9	22.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,336.00000	1,447	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		36.00000	32	22.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		585.00000	655	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		285.00000	240	21.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,864.00000	1,972	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		14.00000	8	22.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,382.00000	1,493	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		32.00000	29	22.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		612.00000	684	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		262.00000	220	21.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,913.00000	2,021	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		13.00000	7	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,428.00000	1,540	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		28.00000	25	22.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		640.00000	715	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		240.00000	200	21.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		46.00000	51	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,146.00000	3,037	34.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		23.00000	29	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,123.00000	4,014	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		374.00000	418	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		574.00000	503	23.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		43.00000	48	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,243.00000	3,134	34.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		20.00000	26	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,220.00000	4,112	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,766.00000	1,875	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		16.00000	10	22.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,291.00000	1,401	21.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		41.00000	37	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.75	Call			877.00000	971	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			127.00000	106	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			559.00000	626	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			309.00000	262	22.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			41.00000	47	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,291.00000	3,182	34.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			20.00000	25	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,270.00000	4,161	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,717.00000	1,826	22.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			17.00000	12	22.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,247.00000	1,356	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			47.00000	41	21.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			839.00000	932	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			139.00000	117	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			534.00000	599	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			334.00000	284	22.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			40.00000	45	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,340.00000	3,231	34.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			19.00000	24	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,319.00000	4,209	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			44.00000	50	34.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,194.00000	3,085	34.39	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			21.00000	28	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,171.00000	4,063	36.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			0.00000	2,119	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			0.00000	5	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			0.00000	1,634	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			0.00000	20	22.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			0.00000	1,178	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			0.00000	64	21.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			0.00000	784	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			0.00000	169	21.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			0.00000	54	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			0.00000	2,940	33.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			0.00000	30	36.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			0.00000	3,916	36.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.74560		8.62850		23.20	7,101,427.20	812	2,907.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			603.00000	649	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			625.00000	553	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			567.00000	607	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			689.00000	611	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,344.00000	1,443	21.15	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			115.00000	97	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			517.00000	553	23.68	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			789.00000	707	23.68	0.00	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	8.95	Call			502.00000	536	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			823.00000	740	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			517.00000	553	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			789.00000	707	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			533.00000	570	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			755.00000	675	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			585.00000	627	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			656.00000	582	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			365.00000	387	25.62	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,236.00000	1,142	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			550.00000	588	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			721.00000	642	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			487.00000	520	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			859.00000	774	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			445.00000	475	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			967.00000	879	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			408.00000	435	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,080.00000	989	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			386.00000	410	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,157.00000	1,064	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			375.00000	398	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,196.00000	1,103	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			408.00000	435	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,080.00000	989	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			355.00000	376	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,276.00000	1,181	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			433.00000	461	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,004.00000	915	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			375.00000	398	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,196.00000	1,103	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			310.00000	328	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,482.00000	1,383	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			294.00000	311	26.91	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			1,566.00000	1,466	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			260.00000	274	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,781.00000	1,678	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			280.00000	295	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,651.00000	1,550	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			302.00000	320	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,524.00000	1,424	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			302.00000	320	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,524.00000	1,424	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			273.00000	288	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			1,694.00000	1,592	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			94.00000	100	33.01	0.00	0	114.00

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	12.30	Put		3,765.00000	3,654	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		233.00000	247	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,955.00000	1,852	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		222.00000	234	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,043.00000	1,939	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		216.00000	228	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,088.00000	1,983	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		205.00000	217	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,177.00000	2,071	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		186.00000	196	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,357.00000	2,251	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		165.00000	174	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,587.00000	2,478	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		169.00000	178	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,541.00000	2,433	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		177.00000	187	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,449.00000	2,341	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		240.00000	254	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,911.00000	1,808	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		227.00000	241	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,999.00000	1,895	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		200.00000	212	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,222.00000	2,116	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		191.00000	201	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,312.00000	2,206	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		186.00000	196	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,357.00000	2,251	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		253.00000	267	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,824.00000	1,722	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		266.00000	281	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,738.00000	1,635	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		211.00000	223	28.82	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,132.00000	2,027	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		195.00000	206	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,267.00000	2,161	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		266.00000	281	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		1,738.00000	1,635	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		67.00000	73	34.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		4,439.00000	4,328	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		158.00000	166	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		2,679.00000	2,571	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		161.00000	170	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		2,633.00000	2,524	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		147.00000	155	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,818.00000	2,709	30.73	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	11.20	Call			154.00000	162	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,726.00000	2,617	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			94.00000	100	33.01	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,765.00000	3,654	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			128.00000	135	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,099.00000	2,989	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			134.00000	141	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,005.00000	2,896	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			108.00000	113	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,479.00000	3,368	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			89.00000	96	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,861.00000	3,750	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			74.00000	80	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,245.00000	4,134	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			61.00000	68	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,633.00000	4,522	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			112.00000	118	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,384.00000	3,273	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			77.00000	84	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,149.00000	4,038	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			64.00000	70	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,536.00000	4,425	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			666.00000	717	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			538.00000	471	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			459.00000	489	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			930.00000	844	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			327.00000	346	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,398.00000	1,301	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			103.00000	109	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,575.00000	3,463	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			59.00000	65	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			4,730.00000	4,619	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			712.00000	766	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			483.00000	420	22.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			345.00000	366	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,317.00000	1,220	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			253.00000	267	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,824.00000	1,722	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			140.00000	148	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,912.00000	2,802	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			81.00000	87	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,053.00000	3,942	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			550.00000	588	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			721.00000	642	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			117.00000	123	31.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,289.00000	3,178	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		52.00000	58	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,023.00000	4,912	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		85.00000	91	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,957.00000	3,846	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		64.00000	70	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,536.00000	4,425	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		49.00000	56	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,121.00000	5,010	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		585.00000	627	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		656.00000	582	23.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		122.00000	129	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,194.00000	3,083	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		70.00000	77	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,342.00000	4,231	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		54.00000	60	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,925.00000	4,814	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		624.00000	671	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		595.00000	525	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		99.00000	104	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,670.00000	3,559	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		74.00000	80	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,245.00000	4,134	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		56.00000	62	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,828.00000	4,717	34.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		397.00000	422	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,118.00000	1,026	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		287.00000	303	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,608.00000	1,508	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		120.00000	126	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,241.00000	3,131	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		92.00000	98	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,813.00000	3,702	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		69.00000	75	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,390.00000	4,279	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		53.00000	59	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		4,974.00000	4,863	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		811.00000	873	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		383.00000	327	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		117.00000	123	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,289.00000	3,178	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		865.00000	931	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		337.00000	286	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		894.00000	962	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		315.00000	266	21.63	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	9.25	Call			420.00000	447	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,042.00000	952	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			165.00000	174	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,587.00000	2,478	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			125.00000	132	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,147.00000	3,036	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			96.00000	102	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,718.00000	3,607	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			72.00000	78	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,294.00000	4,183	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			984.00000	1,058	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			255.00000	212	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			459.00000	489	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			930.00000	844	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			103.00000	109	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,575.00000	3,463	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			953.00000	1,025	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			275.00000	229	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			645.00000	693	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			566.00000	498	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			318.00000	337	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,440.00000	1,342	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			173.00000	182	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,495.00000	2,387	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			131.00000	138	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,052.00000	2,942	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			101.00000	107	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,623.00000	3,511	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			60.00000	66	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			4,682.00000	4,571	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,115.00000	1,200	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			187.00000	154	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			760.00000	818	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			431.00000	372	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			147.00000	155	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,818.00000	2,709	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			1,150.00000	1,239	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			171.00000	143	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			785.00000	845	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			407.00000	349	22.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			533.00000	570	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			755.00000	675	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			150.00000	159	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			2,772.00000	2,663	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			115.00000	121	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,336.00000	3,225	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,187.00000	1,278	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		159.00000	133	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		923.00000	993	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		295.00000	247	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		433.00000	461	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,004.00000	915	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		735.00000	791	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		457.00000	396	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		143.00000	151	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,865.00000	2,756	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		110.00000	116	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,431.00000	3,320	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		83.00000	89	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,005.00000	3,894	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		48.00000	54	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,170.00000	5,059	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		112.00000	118	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,384.00000	3,273	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		46.00000	52	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,317.00000	5,206	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		47.00000	53	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,219.00000	5,108	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		115.00000	121	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,336.00000	3,225	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		87.00000	93	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,909.00000	3,798	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		51.00000	57	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,072.00000	4,961	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		44.00000	50	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		5,415.00000	5,304	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		838.00000	902	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		359.00000	306	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		760.00000	818	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		431.00000	372	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		811.00000	873	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		383.00000	327	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,115.00000	1,200	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		187.00000	154	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		894.00000	962	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		315.00000	266	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		689.00000	741	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		510.00000	445	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		125.00000	132	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,147.00000	3,036	31.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.85	Call			72.00000	78	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,294.00000	4,183	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			43.00000	49	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,464.00000	5,353	36.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			1,015.00000	1,091	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			237.00000	196	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			55.00000	61	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,877.00000	4,766	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,081.00000	1,161	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			203.00000	165	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			58.00000	64	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,779.00000	4,668	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,467.00000	1,571	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			89.00000	75	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			603.00000	649	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			625.00000	553	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			211.00000	223	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,132.00000	2,027	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			79.00000	85	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,101.00000	3,990	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			66.00000	72	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,487.00000	4,376	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,510.00000	1,615	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			81.00000	69	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			624.00000	671	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			595.00000	525	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,226.00000	1,319	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			147.00000	123	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			502.00000	536	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			823.00000	740	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			182.00000	192	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,403.00000	2,296	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			131.00000	138	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,052.00000	2,942	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			58.00000	64	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,779.00000	4,668	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			1,426.00000	1,528	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			97.00000	82	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			1,773.00000	1,885	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			45.00000	39	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,115.00000	1,200	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			187.00000	154	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,819.00000	1,931	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			40.00000	36	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			260.00000	274	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,781.00000	1,678	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,728.00000	1,839	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	43	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,081.00000	1,161	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			203.00000	165	20.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			735.00000	791	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			457.00000	396	22.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			246.00000	261	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			1,868.00000	1,765	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			92.00000	98	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,813.00000	3,702	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			1,728.00000	1,839	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			50.00000	43	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,865.00000	1,978	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			36.00000	32	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			5,079.00000	5,196	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			3,584.00000	3,698	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			5.00000	2	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			2,102.00000	2,217	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			23.00000	21	22.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			22.00000	28	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			6,944.00000	6,832	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			5,329.00000	5,446	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,832.00000	3,947	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			4.00000	1	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			2,347.00000	2,460	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			19.00000	14	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			1,048.00000	1,126	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			219.00000	180	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			26.00000	32	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,697.00000	6,587	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,385.00000	1,485	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			106.00000	89	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			953.00000	1,025	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			275.00000	229	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			645.00000	693	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			566.00000	498	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			79.00000	85	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,101.00000	3,990	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,633.00000	3,748	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			5.00000	2	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,643.00000	2,754	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			14.00000	9	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.00	Call		1,684.00000	1,793	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		55.00000	48	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,841.00000	2,952	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		12.00000	6	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		35.00000	40	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		6,006.00000	5,895	37.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		28.00000	34	37.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		6,550.00000	6,438	37.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,882.00000	3,997	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		4.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,890.00000	3,001	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		12.00000	6	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,911.00000	2,024	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		32.00000	29	21.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		27.00000	33	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		6,648.00000	6,538	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,782.00000	3,897	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		4.00000	2	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,791.00000	2,902	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		13.00000	7	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		25.00000	31	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		6,747.00000	6,636	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,733.00000	3,847	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		4.00000	2	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,742.00000	2,853	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		13.00000	7	24.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		25.00000	30	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		6,796.00000	6,685	38.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		0.00000	4,097	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	1	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		0.00000	3,100	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		0.00000	5	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		0.00000	2,120	21.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		0.00000	25	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.87560	8.75700		23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		759.00000	788	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		752.00000	662	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		705.00000	729	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		848.00000	754	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		655.00000	677	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		948.00000	851	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		688.00000	711	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		881.00000	786	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		722.00000	748	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		815.00000	722	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.15	Call			624.00000	644	23.85	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,017.00000	918	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			582.00000	599	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,125.00000	1,023	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			556.00000	571	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,199.00000	1,095	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			519.00000	532	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,312.00000	1,206	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			543.00000	557	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,236.00000	1,132	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			496.00000	508	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,389.00000	1,282	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			496.00000	508	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,389.00000	1,282	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			277.00000	280	28.54	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			2,570.00000	2,454	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			233.00000	234	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			2,976.00000	2,859	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			507.00000	519	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,350.00000	1,244	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			445.00000	454	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,588.00000	1,478	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			418.00000	425	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,711.00000	1,600	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			377.00000	383	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,920.00000	1,808	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			410.00000	416	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			1,753.00000	1,641	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			436.00000	444	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,629.00000	1,518	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			436.00000	444	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,629.00000	1,518	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			401.00000	408	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,794.00000	1,682	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			173.00000	174	30.92	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			3,716.00000	3,598	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			455.00000	464	25.72	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,548.00000	1,438	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			401.00000	408	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			1,794.00000	1,682	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			346.00000	352	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,089.00000	1,976	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			339.00000	344	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,132.00000	2,018	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			354.00000	359	27.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,047.00000	1,934	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		332.00000	337	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,175.00000	2,061	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		312.00000	316	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,305.00000	2,190	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		283.00000	285	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,526.00000	2,410	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		257.00000	259	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,750.00000	2,633	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		262.00000	264	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,705.00000	2,588	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		272.00000	274	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,615.00000	2,499	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		267.00000	269	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,660.00000	2,543	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		300.00000	303	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,393.00000	2,278	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		306.00000	310	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,349.00000	2,234	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		288.00000	291	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,481.00000	2,365	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		277.00000	280	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,570.00000	2,454	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		294.00000	297	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,437.00000	2,321	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		319.00000	323	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,262.00000	2,147	27.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		332.00000	337	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,175.00000	2,061	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		306.00000	310	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,349.00000	2,234	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		252.00000	254	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,795.00000	2,678	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		238.00000	240	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,921.00000	2,804	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		247.00000	249	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,840.00000	2,723	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		247.00000	249	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		2,840.00000	2,723	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		242.00000	244	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,885.00000	2,768	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		220.00000	221	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,113.00000	2,995	29.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		237.00000	239	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,930.00000	2,813	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.75	Call			211.00000	213	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,204.00000	3,087	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			228.00000	230	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,021.00000	2,904	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			224.00000	225	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,067.00000	2,950	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			475.00000	485	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,468.00000	1,360	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			418.00000	425	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,711.00000	1,600	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			386.00000	391	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,879.00000	1,765	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			369.00000	375	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,962.00000	1,850	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			158.00000	159	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,951.00000	3,833	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			531.00000	544	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,274.00000	1,169	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			224.00000	225	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,067.00000	2,950	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			100.00000	101	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,043.00000	4,926	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			569.00000	584	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,162.00000	1,059	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			300.00000	303	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,393.00000	2,278	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			108.00000	110	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			4,901.00000	4,784	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			596.00000	613	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,089.00000	988	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			113.00000	115	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			4,806.00000	4,690	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			610.00000	628	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,053.00000	953	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			272.00000	274	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			2,615.00000	2,499	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			116.00000	118	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			4,759.00000	4,643	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			640.00000	660	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			983.00000	884	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			122.00000	123	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			4,665.00000	4,548	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			204.00000	205	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,297.00000	3,179	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			88.00000	89	32.68	0.00	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	Put			5,281.00000	5,163	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			485.00000	496	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,428.00000	1,321	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			215.00000	217	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,158.00000	3,041	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			207.00000	208	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,250.00000	3,133	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			90.00000	91	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			5,233.00000	5,116	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			204.00000	205	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,297.00000	3,179	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			196.00000	197	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			3,389.00000	3,271	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			189.00000	190	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			3,482.00000	3,364	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			79.00000	80	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			5,472.00000	5,354	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			465.00000	474	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,508.00000	1,399	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			252.00000	254	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,795.00000	2,678	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			207.00000	208	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,250.00000	3,133	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			200.00000	201	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			3,343.00000	3,225	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			85.00000	87	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			5,328.00000	5,211	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			95.00000	96	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,138.00000	5,021	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			582.00000	599	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,125.00000	1,023	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			110.00000	112	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			4,853.00000	4,737	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			740.00000	768	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			783.00000	692	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			127.00000	127	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			4,570.00000	4,452	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			688.00000	711	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			881.00000	786	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			325.00000	330	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,218.00000	2,104	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			267.00000	269	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			2,660.00000	2,543	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			119.00000	122	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			4,712.00000	4,596	32.68	0.00	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	10.90	Call			294.00000	297	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,437.00000	2,321	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			242.00000	244	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,885.00000	2,768	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			105.00000	107	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			4,948.00000	4,831	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			339.00000	344	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,132.00000	2,018	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			325.00000	330	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,218.00000	2,104	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			125.00000	125	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			4,618.00000	4,500	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			671.00000	694	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			914.00000	818	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			102.00000	104	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			4,995.00000	4,878	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			129.00000	130	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			4,522.00000	4,404	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			818.00000	853	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			661.00000	577	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			361.00000	367	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,004.00000	1,892	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			136.00000	136	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,379.00000	4,260	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			839.00000	875	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			632.00000	550	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			369.00000	375	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,962.00000	1,850	27.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			138.00000	138	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,331.00000	4,213	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			883.00000	923	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			576.00000	497	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			143.00000	143	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,236.00000	4,117	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			861.00000	899	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			604.00000	523	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			393.00000	399	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			1,836.00000	1,724	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			377.00000	383	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,920.00000	1,808	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			140.00000	141	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,283.00000	4,165	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			1,057.00000	1,110	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			400.00000	334	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			427.00000	434	26.12	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	10.00	Put		1,670.00000	1,559	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		161.00000	162	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,904.00000	3,786	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		1,030.00000	1,081	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		423.00000	355	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,112.00000	1,169	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		355.00000	294	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		465.00000	474	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,508.00000	1,399	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		167.00000	168	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,810.00000	3,692	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,141.00000	1,200	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		334.00000	275	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		170.00000	171	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,763.00000	3,645	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		954.00000	999	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		497.00000	423	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		410.00000	416	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,753.00000	1,641	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		393.00000	399	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,836.00000	1,724	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		150.00000	151	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,093.00000	3,975	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		1,084.00000	1,139	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		377.00000	314	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		455.00000	464	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,548.00000	1,438	25.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		164.00000	165	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		3,857.00000	3,739	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		1,171.00000	1,232	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		314.00000	257	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		485.00000	496	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,428.00000	1,321	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		1,336.00000	1,414	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		229.00000	189	20.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		543.00000	557	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,236.00000	1,132	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		170.00000	171	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,763.00000	3,645	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		1,373.00000	1,453	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		216.00000	177	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		1,410.00000	1,492	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		203.00000	166	20.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		569.00000	584	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,162.00000	1,059	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 15/03/2010 Currency Future	12.25	Call			176.00000	177	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,669.00000	3,551	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,448.00000	1,532	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			191.00000	156	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,107.00000	5,226	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,620.00000	3,731	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			13.00000	5	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,165.00000	2,270	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			58.00000	45	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			153.00000	153	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,046.00000	3,928	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			36.00000	36	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,929.00000	6,811	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,357.00000	5,476	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,867.00000	3,980	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			10.00000	4	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,401.00000	2,505	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			44.00000	30	21.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			41.00000	41	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,684.00000	6,566	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,604.00000	1,695	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			147.00000	119	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			640.00000	660	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			983.00000	884	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			610.00000	628	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,053.00000	953	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			507.00000	519	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,350.00000	1,244	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			193.00000	193	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,436.00000	3,318	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,669.00000	3,781	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			12.00000	5	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,689.00000	2,793	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			32.00000	17	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,768.00000	1,865	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			111.00000	90	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			186.00000	187	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,529.00000	3,411	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			132.00000	132	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,475.00000	4,356	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,818.00000	3,930	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			11.00000	4	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,834.00000	2,939	22.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.95	Put		27.00000	13	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,896.00000	1,997	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		89.00000	71	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,882.00000	2,987	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		25.00000	12	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,939.00000	2,041	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		82.00000	66	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,917.00000	4,030	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		10.00000	4	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,931.00000	3,036	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		24.00000	11	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,983.00000	2,086	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		76.00000	61	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		1,201.00000	1,265	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		294.00000	239	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		3,719.00000	3,831	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		12.00000	5	26.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		2,737.00000	2,841	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		30.00000	16	22.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		1,810.00000	1,909	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		103.00000	83	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		0.00000	4,129	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		0.00000	3	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		0.00000	3,135	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		0.00000	10	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		0.00000	2,178	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		0.00000	52	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		0.00000	1,338	20.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		0.00000	213	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			9.00560	8.88410		23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		0.00000	896	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		0.00000	791	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		808.00000	840	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		974.00000	885	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		760.00000	788	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,075.00000	983	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		775.00000	805	23.48	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,041.00000	950	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		792.00000	823	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,008.00000	917	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		826.00000	859	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		942.00000	853	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		843.00000	877	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		909.00000	822	23.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		879.00000	916	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 14/06/2010 Currency Future	8.85	Put			845.00000	760	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			700.00000	725	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,216.00000	1,119	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			673.00000	696	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,288.00000	1,190	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			634.00000	655	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,400.00000	1,299	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			659.00000	682	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,325.00000	1,226	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			610.00000	629	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,476.00000	1,373	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			647.00000	668	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,362.00000	1,262	24.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			286.00000	290	28.94	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,302.00000	3,185	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			622.00000	642	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,438.00000	1,336	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			555.00000	571	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,671.00000	1,565	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			526.00000	539	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,792.00000	1,684	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			481.00000	492	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			1,997.00000	1,887	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			516.00000	529	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,832.00000	1,724	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			545.00000	560	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,711.00000	1,604	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			263.00000	267	29.31	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,529.00000	3,411	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			700.00000	725	24.03	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,216.00000	1,119	24.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,271.00000	1,336	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			386.00000	330	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			598.00000	617	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,514.00000	1,411	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			576.00000	593	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,592.00000	1,487	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			535.00000	549	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,751.00000	1,644	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			498.00000	510	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,914.00000	1,805	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			243.00000	246	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,759.00000	3,640	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,243.00000	1,306	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			409.00000	350	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Call			587.00000	605	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,553.00000	1,449	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			566.00000	582	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,631.00000	1,526	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			507.00000	520	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,873.00000	1,764	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			490.00000	501	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,956.00000	1,846	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			239.00000	242	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,805.00000	3,686	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,163.00000	1,221	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			479.00000	415	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			576.00000	593	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,592.00000	1,487	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			498.00000	510	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,914.00000	1,805	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			464.00000	475	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,080.00000	1,969	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			228.00000	230	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			3,944.00000	3,825	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			1,089.00000	1,142	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			555.00000	486	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			545.00000	560	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,711.00000	1,604	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			490.00000	501	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,956.00000	1,846	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			472.00000	484	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,038.00000	1,928	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			455.00000	466	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,121.00000	2,011	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			439.00000	449	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,205.00000	2,094	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			217.00000	220	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,083.00000	3,964	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			1,189.00000	1,249	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			455.00000	393	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			587.00000	605	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,553.00000	1,449	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			232.00000	234	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			3,897.00000	3,779	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			1,431.00000	1,513	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			297.00000	257	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			686.00000	710	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,252.00000	1,154	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			566.00000	582	25.26	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 14/06/2010 Currency Future	9.95	Put		1,631.00000	1,526	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,466.00000	1,550	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		282.00000	244	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		598.00000	617	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,514.00000	1,411	24.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		259.00000	262	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,575.00000	3,457	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,501.00000	1,587	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		267.00000	231	20.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		714.00000	740	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,180.00000	1,084	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		686.00000	710	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,252.00000	1,154	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		255.00000	258	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		3,621.00000	3,503	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		1,538.00000	1,625	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		254.00000	219	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		729.00000	756	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,145.00000	1,050	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		5,135.00000	5,256	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	0	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		3,654.00000	3,767	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		20.00000	11	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		2,225.00000	2,334	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		91.00000	78	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		1,138.00000	1,194	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		504.00000	438	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		357.00000	363	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		2,723.00000	2,608	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		123.00000	125	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		5,489.00000	5,369	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		63.00000	63	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		6,929.00000	6,808	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		5,384.00000	5,506	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,900.00000	4,013	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		16.00000	8	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		2,452.00000	2,562	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		68.00000	57	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		388.00000	396	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,504.00000	2,390	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		235.00000	238	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		3,851.00000	3,733	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		137.00000	140	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,253.00000	5,134	31.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call			70.00000	71	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,686.00000	6,565	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,726.00000	1,820	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			192.00000	165	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			744.00000	772	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,110.00000	1,016	23.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			659.00000	682	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,325.00000	1,226	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			291.00000	295	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,257.00000	3,140	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,703.00000	3,816	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			19.00000	10	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			2,730.00000	2,843	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			46.00000	38	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,844.00000	1,943	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			160.00000	137	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			363.00000	369	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			2,679.00000	2,564	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			189.00000	191	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			4,505.00000	4,385	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			2,919.00000	3,034	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			35.00000	28	22.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			2,008.00000	2,111	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			124.00000	106	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			277.00000	281	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			3,393.00000	3,275	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			201.00000	203	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			4,317.00000	4,197	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			346.00000	351	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			2,812.00000	2,696	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			247.00000	250	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			3,713.00000	3,594	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			181.00000	182	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			4,647.00000	4,527	30.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,950.00000	4,063	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			16.00000	7	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,967.00000	3,082	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			33.00000	26	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			2,050.00000	2,155	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			116.00000	100	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			1,299.00000	1,370	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			365.00000	315	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			334.00000	340	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			2,900.00000	2,784	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			175.00000	177	31.09	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 14/06/2010 Currency Future	13.45	Put		4,740.00000	4,622	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,802.00000	3,915	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		18.00000	9	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,824.00000	2,938	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		40.00000	32	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,925.00000	2,026	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		141.00000	121	21.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,216.00000	1,277	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		431.00000	371	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		447.00000	458	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,163.00000	2,052	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		317.00000	323	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,033.00000	2,917	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		163.00000	167	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		4,879.00000	4,761	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		3,752.00000	3,865	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		18.00000	10	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		2,777.00000	2,890	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		43.00000	35	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,885.00000	1,984	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		150.00000	129	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		312.00000	317	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,077.00000	2,961	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		224.00000	227	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		3,990.00000	3,871	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		160.00000	163	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		4,926.00000	4,808	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		431.00000	441	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,247.00000	2,135	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		306.00000	311	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,122.00000	3,006	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		221.00000	223	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,037.00000	3,918	30.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		156.00000	160	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		4,972.00000	4,854	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		328.00000	334	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		2,944.00000	2,829	28.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		171.00000	175	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		4,787.00000	4,669	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		0.00000	4,112	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		0.00000	6	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		0.00000	3,130	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		0.00000	25	22.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		0.00000	2,200	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		0.00000	94	21.26	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 14/06/2010 Currency Future	7.90	Call		0.00000	1,405	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		0.00000	299	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		0.00000	492	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		0.00000	1,887	26.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		0.00000	345	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		0.00000	2,740	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		0.00000	180	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		0.00000	4,574	31.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.31970	13.08400		20.38	293,033.40	22	22,267.00
£ / R On 12/06/2009 Currency Future	13.10	Call		266.00000	378	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		282.00000	158	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		247.00000	350	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		313.00000	180	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		211.00000	298	20.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		377.00000	229	20.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		337.00000	475	19.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		203.00000	105	19.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		424.00000	587	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		140.00000	67	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		457.00000	627	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		123.00000	58	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		492.00000	669	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		108.00000	49	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		605.00000	799	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		71.00000	29	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		528.00000	711	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		94.00000	42	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		393.00000	548	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		159.00000	78	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Call		228.00000	323	19.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		344.00000	203	19.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		168.00000	235	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		484.00000	315	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		181.00000	255	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		447.00000	285	20.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		156.00000	217	21.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		522.00000	348	21.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		74.00000	105	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		890.00000	686	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		124.00000	172	22.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		640.00000	452	22.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		115.00000	158	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		681.00000	489	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		106.00000	146	22.55	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	13.70	Put		722.00000	526	22.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		82.00000	114	23.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		848.00000	645	23.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		53.00000	80	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		1,019.00000	811	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		66.00000	97	23.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		932.00000	727	23.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		74.00000	105	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		890.00000	686	23.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		60.00000	90	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		976.00000	770	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		42.00000	64	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		1,108.00000	895	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		38.00000	57	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		1,154.00000	938	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		33.00000	51	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		1,199.00000	981	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		30.00000	45	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,246.00000	1,026	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		47.00000	72	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		1,063.00000	852	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		12.00000	19	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		1,578.00000	1,349	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		6.00000	9	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,822.00000	1,590	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call		1.00000	2	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put		2,317.00000	2,082	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		3.00000	5	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		2,019.00000	1,785	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		4.00000	7	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,920.00000	1,687	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		4.00000	6	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,970.00000	1,736	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call		6.00000	9	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		1,822.00000	1,590	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		23.00000	36	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,339.00000	1,116	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		16.00000	24	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,482.00000	1,255	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		10.00000	16	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		1,626.00000	1,397	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		8.00000	12	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,724.00000	1,493	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		7.00000	11	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,773.00000	1,541	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.95	Call			5.00000	8	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,871.00000	1,638	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			12.00000	19	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,578.00000	1,349	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			9.00000	14	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,675.00000	1,444	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	21	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,530.00000	1,302	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			14.00000	21	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,530.00000	1,302	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			18.00000	28	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,434.00000	1,208	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			26.00000	40	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,292.00000	1,071	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			20.00000	31	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,386.00000	1,162	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	2	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,267.00000	2,033	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	4	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,069.00000	1,835	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	2	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,267.00000	2,033	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			4.00000	6	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,970.00000	1,736	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1.00000	2	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,367.00000	2,132	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2.00000	3	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,168.00000	1,933	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			42.00000	64	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			1,108.00000	895	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			7.00000	11	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,773.00000	1,541	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2.00000	4	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			2,118.00000	1,884	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,467.00000	2,231	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,816.00000	2,581	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,066.00000	2,830	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,766.00000	2,531	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,567.00000	2,331	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	1	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.70	Put			2,616.00000	2,381	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,517.00000	2,281	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,666.00000	2,431	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,517.00000	2,281	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,266.00000	3,030	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,916.00000	2,681	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,016.00000	2,780	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,416.00000	3,180	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,116.00000	2,880	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,316.00000	3,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,516.00000	3,280	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,616.00000	3,380	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,666.00000	3,430	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,366.00000	3,130	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,166.00000	2,930	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,716.00000	3,480	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,066.00000	3,830	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,966.00000	3,730	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,416.00000	4,180	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,716.00000	4,480	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,316.00000	5,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,916.00000	5,680	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			6,066.00000	5,830	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			5,716.00000	5,480	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,266.00000	5,030	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,166.00000	4,930	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,666.00000	5,430	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,166.00000	3,930	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,216.00000	2,980	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,716.00000	2,481	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3.00000	5	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			2,019.00000	1,785	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2.00000	3	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,218.00000	1,983	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1.00000	2	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,317.00000	2,082	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,417.00000	2,182	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			8.00000	12	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,724.00000	1,493	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			2.00000	3	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,218.00000	1,983	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			3.00000	4	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			2,069.00000	1,835	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,467.00000	2,231	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,716.00000	2,481	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,816.00000	2,581	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1.00000	1	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,567.00000	2,331	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			3,116.00000	2,880	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,816.00000	2,581	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			3,016.00000	2,780	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,866.00000	2,631	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.05	Put			2,966.00000	2,730	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,316.00000	3,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,916.00000	2,681	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,216.00000	2,980	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,516.00000	3,280	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,716.00000	3,480	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,616.00000	3,380	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,816.00000	3,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,916.00000	3,680	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,816.00000	3,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,016.00000	3,780	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,466.00000	3,230	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,566.00000	3,330	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,766.00000	3,530	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,866.00000	3,630	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			3,066.00000	2,830	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,266.00000	3,030	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,766.00000	3,530	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,266.00000	4,030	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,366.00000	4,130	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,466.00000	4,230	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,566.00000	4,330	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,366.00000	5,130	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			5,466.00000	5,230	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,566.00000	5,330	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,766.00000	5,530	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			5,866.00000	5,630	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,966.00000	5,730	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			4,766.00000	4,530	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,866.00000	4,630	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,966.00000	4,730	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,066.00000	4,830	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			4,866.00000	4,630	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			5,066.00000	4,830	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,366.00000	5,130	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			5,566.00000	5,330	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			5,416.00000	5,180	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			5,516.00000	5,280	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			5,616.00000	5,380	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,816.00000	5,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			6,016.00000	5,780	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			6,116.00000	5,880	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			5,766.00000	5,530	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			5,966.00000	5,730	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			6,166.00000	5,930	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			0.00000	0	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.35	Put			6,266.00000	6,030	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,366.00000	6,130	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,466.00000	6,230	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,816.00000	5,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,216.00000	5,980	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,316.00000	6,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,316.00000	4,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,516.00000	4,280	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,616.00000	4,380	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,816.00000	4,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,916.00000	4,680	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			5,016.00000	4,780	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			5,116.00000	4,880	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			4,016.00000	3,780	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			4,116.00000	3,880	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,216.00000	3,980	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,316.00000	4,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,816.00000	4,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,566.00000	3,330	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			4,066.00000	3,830	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,966.00000	3,730	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,266.00000	4,030	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,466.00000	4,230	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,366.00000	3,130	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,766.00000	2,531	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			16.00000	24	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,482.00000	1,255	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			98.00000	135	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			764.00000	565	22.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			53.00000	80	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			1,019.00000	811	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			91.00000	124	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			807.00000	604	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			23.00000	36	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,339.00000	1,116	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call			144.00000	201	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put			560.00000	381	21.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			91.00000	124	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			807.00000	604	23.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			82.00000	114	23.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			848.00000	645	23.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			26.00000	40	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,292.00000	1,071	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			30.00000	45	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,246.00000	1,026	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			133.00000	186	21.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			599.00000	416	21.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call			115.00000	158	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put			681.00000	489	22.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call			133.00000	186	21.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put			599.00000	416	21.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call			196.00000	276	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put			412.00000	256	20.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call			168.00000	235	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put			484.00000	315	20.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call			5,184.00000	5,420	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put			0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call			3,684.00000	3,920	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put			0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call			2,184.00000	2,420	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put			0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			729.00000	936	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			45.00000	17	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,316.00000	5,080	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call			0.00000	0	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.90	Put		6,816.00000	6,580	24.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,634.00000	5,870	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Call		4,134.00000	4,370	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put		0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call		2,634.00000	2,870	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put		0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call		1,142.00000	1,372	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put		8.00000	2	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call		5,884.00000	6,120	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put		0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call		4,384.00000	4,620	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put		0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call		2,884.00000	3,120	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put		0.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call		1,387.00000	1,620	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put		3.00000	0	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		364.00000	510	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		180.00000	90	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call		311.00000	441	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put		227.00000	121	19.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call		687.00000	890	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put		53.00000	20	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call		288.00000	409	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put		254.00000	139	19.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call		816.00000	1,031	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put		32.00000	11	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		729.00000	936	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		45.00000	17	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call		645.00000	844	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put		61.00000	24	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		566.00000	755	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		82.00000	35	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call		364.00000	510	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put		180.00000	90	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call		861.00000	1,079	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put		27.00000	9	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call		772.00000	983	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put		38.00000	14	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call		566.00000	755	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put		82.00000	35	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		266.00000	378	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		282.00000	158	19.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		528.00000	711	19.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		94.00000	42	19.09	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 12/06/2009 Currency Future	13.15	Call		247.00000	350	19.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		313.00000	180	19.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.53670	13.29220		20.93	13,536,700.00	1,000	3,572.00
£ / R On 14/09/2009 Currency Future	13.30	Call		632.00000	737	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		639.00000	501	20.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		593.00000	693	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		701.00000	556	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Call		575.00000	672	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		733.00000	585	20.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		673.00000	786	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		581.00000	449	20.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		694.00000	811	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		552.00000	424	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		763.00000	901	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		470.00000	364	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		787.00000	932	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		445.00000	346	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		813.00000	964	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		421.00000	328	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		903.00000	1,064	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		361.00000	277	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		842.00000	997	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		400.00000	310	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		739.00000	870	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		497.00000	384	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		593.00000	693	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		701.00000	556	20.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		524.00000	611	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		831.00000	674	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		540.00000	631	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		798.00000	644	20.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		508.00000	592	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		866.00000	705	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		381.00000	451	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,189.00000	1,014	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		464.00000	540	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		972.00000	803	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		438.00000	508	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,045.00000	871	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		451.00000	523	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		1,009.00000	837	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		438.00000	508	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		1,045.00000	871	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		397.00000	464	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,155.00000	978	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.25	Call			338.00000	413	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			1,296.00000	1,126	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			352.00000	425	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,260.00000	1,088	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			381.00000	451	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,189.00000	1,014	22.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			312.00000	382	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,369.00000	1,195	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			287.00000	352	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,444.00000	1,266	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			275.00000	338	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,483.00000	1,302	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			325.00000	397	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,332.00000	1,160	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			203.00000	252	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,761.00000	1,566	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			162.00000	203	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,969.00000	1,766	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			100.00000	128	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,408.00000	2,191	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			128.00000	162	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,186.00000	1,975	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			141.00000	177	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			2,098.00000	1,891	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			154.00000	194	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,012.00000	1,807	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			203.00000	252	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,761.00000	1,566	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			252.00000	312	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,560.00000	1,375	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			221.00000	275	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,679.00000	1,488	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			162.00000	203	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,969.00000	1,766	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			177.00000	222	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,885.00000	1,685	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			194.00000	242	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,802.00000	1,605	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			169.00000	212	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,927.00000	1,725	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			185.00000	232	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,843.00000	1,645	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			212.00000	264	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,720.00000	1,527	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			194.00000	242	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.90	Put		1,802.00000	1,605	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		134.00000	169	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,142.00000	1,933	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		147.00000	185	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		2,055.00000	1,849	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		231.00000	287	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,639.00000	1,450	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		128.00000	162	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,186.00000	1,975	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		100.00000	128	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,408.00000	2,191	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		116.00000	147	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		2,274.00000	2,061	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		96.00000	122	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		2,453.00000	2,235	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		91.00000	116	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		2,499.00000	2,280	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		111.00000	141	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		2,318.00000	2,104	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		299.00000	367	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,407.00000	1,230	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		82.00000	106	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		2,590.00000	2,369	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call		242.00000	299	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put		1,599.00000	1,412	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		212.00000	264	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,720.00000	1,527	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		122.00000	154	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,230.00000	2,018	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		325.00000	397	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,332.00000	1,160	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call		413.00000	478	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put		1,120.00000	942	22.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call		425.00000	493	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put		1,083.00000	906	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		367.00000	438	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		1,224.00000	1,051	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		263.00000	325	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,521.00000	1,338	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		134.00000	169	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		2,142.00000	1,933	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		74.00000	96	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,682.00000	2,459	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		122.00000	154	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		2,230.00000	2,018	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	15.80	Call			82.00000	106	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,590.00000	2,369	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			74.00000	96	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,682.00000	2,459	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			67.00000	87	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,775.00000	2,550	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			61.00000	78	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,868.00000	2,642	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			169.00000	212	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,927.00000	1,725	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			105.00000	134	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,363.00000	2,147	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			87.00000	111	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,544.00000	2,324	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			105.00000	134	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,363.00000	2,147	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			78.00000	100	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,636.00000	2,414	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			71.00000	91	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,728.00000	2,504	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			64.00000	82	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,822.00000	2,596	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			299.00000	367	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,407.00000	1,230	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			49.00000	64	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			3,057.00000	2,827	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			367.00000	438	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,224.00000	1,051	22.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			242.00000	299	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,599.00000	1,412	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			154.00000	194	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			2,012.00000	1,807	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			252.00000	312	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,560.00000	1,375	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			478.00000	556	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			936.00000	770	21.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			451.00000	523	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			1,009.00000	837	21.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			397.00000	464	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,155.00000	978	22.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			263.00000	325	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,521.00000	1,338	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			464.00000	540	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			972.00000	803	21.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			493.00000	574	21.31	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 14/09/2009 Currency Future	13.70	Put			901.00000	737	21.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			312.00000	382	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,369.00000	1,195	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			557.00000	651	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			765.00000	614	20.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			524.00000	611	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			831.00000	674	21.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,192.00000	5,437	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,693.00000	3,937	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			1.00000	0	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,226.00000	2,458	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			34.00000	21	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			999.00000	1,169	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			307.00000	233	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			20.00000	27	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,828.00000	3,590	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			3.00000	5	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,311.00000	5,068	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	1	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,808.00000	6,564	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,642.00000	5,887	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,142.00000	4,387	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,656.00000	2,895	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			14.00000	8	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,321.00000	1,516	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			179.00000	129	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			34.00000	44	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,391.00000	3,157	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			6.00000	8	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,864.00000	4,621	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,359.00000	6,114	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			5,892.00000	6,137	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,392.00000	4,637	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			2,900.00000	3,141	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			8.00000	4	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,519.00000	1,726	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			127.00000	89	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			44.00000	58	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,152.00000	2,921	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	17.90	Call		8.00000	11	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Put		4,616.00000	4,374	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	2	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		6,109.00000	5,865	22.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		716.00000	840	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		524.00000	404	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		967.00000	1,134	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		324.00000	247	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		652.00000	761	20.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		610.00000	474	20.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		612.00000	715	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		670.00000	528	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,066.00000	1,242	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		274.00000	206	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		935.00000	1,098	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		342.00000	262	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		872.00000	1,030	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		380.00000	293	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		716.00000	840	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		524.00000	404	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,101.00000	1,280	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		259.00000	193	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,033.00000	1,205	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		290.00000	219	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		842.00000	997	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		400.00000	310	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		813.00000	964	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		421.00000	328	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		694.00000	811	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		552.00000	424	19.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		612.00000	715	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		670.00000	528	20.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		508.00000	592	21.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		866.00000	705	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.73590	13.48850		21.11	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.50	Call		863.00000	965	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		874.00000	729	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		825.00000	924	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		937.00000	788	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		807.00000	904	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		968.00000	818	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		903.00000	1,008	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		814.00000	672	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		923.00000	1,030	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		785.00000	644	20.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.20	Call			986.00000	1,114	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			697.00000	578	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			1,007.00000	1,143	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			669.00000	557	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			1,030.00000	1,172	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			641.00000	536	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			1,114.00000	1,263	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			575.00000	477	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			1,085.00000	1,232	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			597.00000	497	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			825.00000	924	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			937.00000	788	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			755.00000	845	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,067.00000	909	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			789.00000	883	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,001.00000	847	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			739.00000	826	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,101.00000	940	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			578.00000	667	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,389.00000	1,231	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			685.00000	773	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,196.00000	1,037	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			666.00000	757	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,227.00000	1,071	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			666.00000	757	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,227.00000	1,071	21.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			647.00000	740	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,259.00000	1,104	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			595.00000	686	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,356.00000	1,200	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			530.00000	613	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,491.00000	1,327	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			561.00000	649	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,423.00000	1,263	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			545.00000	631	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,457.00000	1,295	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			514.00000	596	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,526.00000	1,360	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			404.00000	471	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,815.00000	1,635	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			417.00000	486	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,778.00000	1,600	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			485.00000	562	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,596.00000	1,427	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			456.00000	531	21.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.70	Put			1,668.00000	1,495	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			430.00000	500	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,741.00000	1,564	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			380.00000	444	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,891.00000	1,708	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			357.00000	418	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,968.00000	1,782	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			335.00000	393	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,046.00000	1,857	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			258.00000	305	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,370.00000	2,169	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			647.00000	740	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,259.00000	1,104	21.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			612.00000	705	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,323.00000	1,169	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			723.00000	808	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,135.00000	972	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			485.00000	562	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,596.00000	1,427	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			629.00000	725	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,291.00000	1,139	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			499.00000	579	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,561.00000	1,393	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			470.00000	546	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,632.00000	1,460	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			443.00000	515	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,704.00000	1,529	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			346.00000	405	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,007.00000	1,819	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			739.00000	826	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,101.00000	940	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			704.00000	790	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,165.00000	1,004	21.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			629.00000	725	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,291.00000	1,139	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			499.00000	579	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,561.00000	1,393	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			392.00000	457	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,853.00000	1,671	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			470.00000	546	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,632.00000	1,460	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			368.00000	430	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,930.00000	1,745	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			723.00000	808	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,135.00000	972	21.40	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 14/12/2009 Currency Future	14.40	Call			545.00000	631	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,457.00000	1,295	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			404.00000	471	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,815.00000	1,635	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			772.00000	864	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,034.00000	878	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			561.00000	649	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,423.00000	1,263	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,189.00000	5,436	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,701.00000	3,944	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	8	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,309.00000	2,526	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			120.00000	90	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,202.00000	1,359	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			513.00000	423	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			226.00000	268	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,538.00000	2,332	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			77.00000	93	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,889.00000	3,658	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			24.00000	29	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,335.00000	5,093	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			7.00000	8	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,818.00000	6,572	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,639.00000	5,886	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,144.00000	4,389	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			5.00000	3	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,706.00000	2,935	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			68.00000	49	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,492.00000	1,670	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			354.00000	284	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			304.00000	357	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,166.00000	1,972	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			108.00000	130	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,470.00000	3,244	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			34.00000	42	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,896.00000	4,656	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			10.00000	12	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,371.00000	6,126	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,889.00000	6,136	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,392.00000	4,638	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	2	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,936.00000	3,169	20.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.60	Put		48.00000	34	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		1,670.00000	1,859	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		282.00000	223	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		130.00000	155	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,241.00000	3,019	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		42.00000	51	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,653.00000	4,415	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		12.00000	15	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,124.00000	5,879	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		944.00000	1,058	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		756.00000	622	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		903.00000	1,008	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		814.00000	672	20.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,142.00000	1,295	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		554.00000	459	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,326.00000	1,493	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		438.00000	357	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,263.00000	1,425	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		474.00000	389	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,142.00000	1,295	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		554.00000	459	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,232.00000	1,391	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		494.00000	406	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,172.00000	1,326	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		533.00000	441	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,057.00000	1,202	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		619.00000	516	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		965.00000	1,085	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		726.00000	600	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		883.00000	986	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		844.00000	700	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		844.00000	945	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		905.00000	759	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		685.00000	773	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,196.00000	1,037	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		923.00000	1,030	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		785.00000	644	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.93390	13.68410		21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,052.00000	1,165	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,068.00000	931	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,015.00000	1,125	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,131.00000	991	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		1,090.00000	1,208	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,006.00000	874	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,130.00000	1,252	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 15/03/2010 Currency Future	13.50	Put			946.00000	818	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			4,226.00000	4,465	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			41.00000	31	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			3,258.00000	3,505	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			74.00000	71	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			2,375.00000	2,590	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			191.00000	156	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			1,641.00000	1,820	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			457.00000	386	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			796.00000	881	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,612.00000	1,447	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			579.00000	638	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,395.00000	2,204	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			429.00000	473	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,245.00000	3,039	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			321.00000	354	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,137.00000	3,920	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			4,131.00000	4,370	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			47.00000	36	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			3,162.00000	3,408	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			77.00000	74	20.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			2,294.00000	2,506	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			210.00000	173	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			1,577.00000	1,752	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			492.00000	418	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			770.00000	852	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,686.00000	1,518	22.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			562.00000	619	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,478.00000	2,285	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			417.00000	459	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,333.00000	3,125	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			312.00000	344	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,228.00000	4,010	27.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			4,037.00000	4,275	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			53.00000	41	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			3,065.00000	3,311	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			81.00000	77	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			2,215.00000	2,424	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			231.00000	190	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			1,514.00000	1,686	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			530.00000	452	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			744.00000	824	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,760.00000	1,590	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			546.00000	600	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,562.00000	2,367	24.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.70	Call		405.00000	446	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,421.00000	3,212	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		303.00000	335	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,319.00000	4,101	27.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,940.00000	4,180	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		55.00000	46	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,975.00000	3,215	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		91.00000	81	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		2,137.00000	2,343	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		253.00000	209	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		1,459.00000	1,621	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		575.00000	487	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		721.00000	797	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,836.00000	1,663	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		529.00000	583	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,645.00000	2,449	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		393.00000	434	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,509.00000	3,300	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		291.00000	326	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,407.00000	4,192	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.13210	13.87830		21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,212.00000	1,308	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,233.00000	1,076	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,175.00000	1,269	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,297.00000	1,137	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,157.00000	1,250	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,329.00000	1,168	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,267.00000	1,369	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,139.00000	987	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,367.00000	1,479	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		989.00000	847	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,389.00000	1,502	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		960.00000	820	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,477.00000	1,599	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		849.00000	717	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,432.00000	1,550	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		904.00000	768	19.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,248.00000	1,349	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,170.00000	1,016	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,212.00000	1,308	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,233.00000	1,076	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,140.00000	1,232	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,362.00000	1,199	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,123.00000	1,213	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,395.00000	1,231	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.60	Call			983.00000	1,060	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,704.00000	1,528	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			1,058.00000	1,142	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,529.00000	1,360	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			1,410.00000	1,526	19.83	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put			932.00000	794	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			459.00000	491	25.64	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,081.00000	3,859	25.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			1,193.00000	1,288	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,265.00000	1,106	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,989.00000	2,161	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			460.00000	379	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,677.00000	1,830	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			649.00000	548	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,230.00000	1,328	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,202.00000	1,046	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			796.00000	854	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,267.00000	2,072	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			616.00000	657	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,087.00000	2,875	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			477.00000	510	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,949.00000	3,728	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			372.00000	397	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,844.00000	4,615	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,022.00000	2,197	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			443.00000	365	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,706.00000	1,861	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			628.00000	529	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,454.00000	1,574	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			876.00000	742	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,074.00000	1,159	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,495.00000	1,327	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			806.00000	866	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,228.00000	2,034	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			623.00000	665	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,045.00000	2,833	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			483.00000	516	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,905.00000	3,684	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			377.00000	402	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,798.00000	4,570	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,291.00000	5,541	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			12.00000	9	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,858.00000	4,098	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			80.00000	66	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,537.00000	2,745	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.60	Put		259.00000	212	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		1,548.00000	1,679	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		769.00000	647	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		655.00000	700	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,876.00000	2,668	23.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		448.00000	479	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,169.00000	3,947	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		289.00000	317	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,510.00000	5,285	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		170.00000	187	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		6,892.00000	6,655	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,734.00000	5,986	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		6.00000	4	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,279.00000	4,521	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		51.00000	38	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,909.00000	3,128	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		181.00000	146	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,797.00000	1,958	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		569.00000	476	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		734.00000	787	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,506.00000	2,305	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		501.00000	536	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,773.00000	3,554	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		337.00000	370	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,109.00000	4,888	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		200.00000	219	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,471.00000	6,237	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,982.00000	6,235	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	2	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,516.00000	4,760	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		38.00000	28	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,124.00000	3,354	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		146.00000	122	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		1,956.00000	2,127	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		477.00000	394	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		785.00000	843	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,307.00000	2,111	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		534.00000	572	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,556.00000	3,340	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		368.00000	393	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,889.00000	4,661	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		218.00000	239	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,240.00000	6,007	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,421.00000	4,664	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		43.00000	32	20.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.50	Call		3,487.00000	3,723	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		109.00000	91	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,618.00000	2,828	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		240.00000	196	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,891.00000	2,058	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		513.00000	426	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,012.00000	1,092	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,634.00000	1,460	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		764.00000	820	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,386.00000	2,188	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		592.00000	633	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,214.00000	3,001	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,579.00000	3,816	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		101.00000	84	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,700.00000	2,912	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		222.00000	180	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		1,042.00000	1,125	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,564.00000	1,393	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		608.00000	649	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,130.00000	2,917	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		471.00000	504	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		3,993.00000	3,772	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,564.00000	4,808	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		35.00000	26	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,625.00000	3,863	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		97.00000	81	20.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,741.00000	2,955	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		213.00000	173	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		453.00000	485	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,125.00000	3,903	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		941.00000	1,014	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,813.00000	1,632	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		715.00000	766	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,587.00000	2,384	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		555.00000	595	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,427.00000	3,213	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		431.00000	462	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,303.00000	4,080	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		876.00000	943	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,998.00000	1,811	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		671.00000	718	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,793.00000	2,586	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		520.00000	557	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,642.00000	3,425	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		405.00000	433	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.00	Put		4,527.00000	4,301	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		4,186.00000	4,426	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		58.00000	44	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		3,259.00000	3,491	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		131.00000	109	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		2,418.00000	2,621	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		290.00000	239	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		1,736.00000	1,893	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		608.00000	511	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		818.00000	879	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,189.00000	1,996	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		631.00000	674	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,003.00000	2,792	24.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		489.00000	523	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,861.00000	3,641	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		381.00000	407	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,753.00000	4,525	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,047.00000	4,284	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		68.00000	52	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,302.00000	2,500	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		324.00000	268	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,648.00000	1,799	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		670.00000	567	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,999.00000	4,237	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		71.00000	55	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,081.00000	3,308	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		152.00000	126	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,266.00000	2,461	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		337.00000	279	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,622.00000	1,768	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		694.00000	586	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		774.00000	831	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,346.00000	2,149	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		600.00000	641	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,172.00000	2,959	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		465.00000	497	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,037.00000	3,815	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		361.00000	388	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,933.00000	4,706	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,905.00000	4,144	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		77.00000	62	20.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,994.00000	3,218	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		166.00000	136	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,194.00000	2,382	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		366.00000	300	19.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.05	Call		1,572.00000	1,708	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		744.00000	626	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		754.00000	809	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,426.00000	2,227	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		585.00000	626	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,256.00000	3,044	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		349.00000	379	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,021.00000	4,797	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.66360	11.52140		19.96	583,180.00	50	24,480.00
€ / R On 12/06/2009 Currency Future	11.50	Call		240.00000	311	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		219.00000	147	19.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		219.00000	283	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		248.00000	169	19.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		183.00000	235	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		311.00000	221	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		153.00000	195	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		382.00000	281	20.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		183.00000	235	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		311.00000	221	19.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		200.00000	258	19.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		279.00000	194	19.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		316.00000	407	19.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		145.00000	94	19.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		347.00000	443	18.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		126.00000	79	18.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		414.00000	519	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		93.00000	56	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		289.00000	373	19.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		167.00000	110	19.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		263.00000	341	19.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		192.00000	127	19.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		140.00000	178	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		419.00000	314	20.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		129.00000	162	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		457.00000	349	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		129.00000	162	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		457.00000	349	21.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		109.00000	136	21.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		537.00000	422	21.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		51.00000	69	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		780.00000	655	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		76.00000	101	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		654.00000	537	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		76.00000	101	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.10	Put			654.00000	537	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			45.00000	60	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			823.00000	697	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			58.00000	79	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			737.00000	615	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			39.00000	53	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			867.00000	739	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			34.00000	46	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			912.00000	782	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			29.00000	40	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			958.00000	826	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			18.00000	25	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,097.00000	962	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			10.00000	13	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,288.00000	1,150	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			5.00000	7	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			1,483.00000	1,343	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			6.00000	8	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			1,434.00000	1,294	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	2	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,780.00000	1,639	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1.00000	2	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,830.00000	1,688	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			2.00000	3	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			1,730.00000	1,589	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			2.00000	3	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			1,681.00000	1,540	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			3.00000	4	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,631.00000	1,490	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			3.00000	4	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			1,631.00000	1,490	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			4.00000	6	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,533.00000	1,392	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,979.00000	1,837	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,129.00000	1,987	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,179.00000	2,037	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,880.00000	1,738	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1.00000	2	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,830.00000	1,688	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			4.00000	6	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			1,533.00000	1,392	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.85	Call			8.00000	11	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,337.00000	1,198	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			3.00000	5	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,582.00000	1,441	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			7.00000	9	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,385.00000	1,246	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,929.00000	1,788	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			2,129.00000	1,987	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,179.00000	2,037	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,279.00000	2,137	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,379.00000	2,237	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,079.00000	1,937	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			2.00000	2	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,780.00000	1,639	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,029.00000	1,887	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,429.00000	2,287	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,479.00000	2,336	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,579.00000	2,436	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			3,129.00000	2,986	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,179.00000	3,036	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,829.00000	2,686	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,629.00000	2,486	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,329.00000	2,187	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			2,079.00000	1,937	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1.00000	1	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			2,029.00000	1,887	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,279.00000	2,137	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.40	Put		1,880.00000	1,738	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,579.00000	2,436	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		2,979.00000	2,836	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,379.00000	3,236	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,679.00000	3,536	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,779.00000	2,636	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,679.00000	2,536	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		7.00000	9	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,385.00000	1,246	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		11.00000	16	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,240.00000	1,102	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		45.00000	60	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		823.00000	697	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		39.00000	53	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		867.00000	739	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		21.00000	30	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,050.00000	916	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		25.00000	34	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		1,004.00000	871	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		16.00000	22	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,144.00000	1,008	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		86.00000	114	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		614.00000	500	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		67.00000	89	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		695.00000	576	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		167.00000	214	20.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		346.00000	250	20.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		118.00000	148	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		497.00000	385	21.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		97.00000	124	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		575.00000	461	22.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		21.00000	30	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		1,050.00000	916	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		13.00000	18	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,192.00000	1,055	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		86.00000	114	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		614.00000	500	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		67.00000	89	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		695.00000	576	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	12.65	Call			16.00000	22	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,144.00000	1,008	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			8.00000	11	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,337.00000	1,198	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			18.00000	25	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			1,097.00000	962	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			34.00000	46	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			912.00000	782	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			10.00000	13	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,288.00000	1,150	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,229.00000	2,087	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,379.00000	2,237	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,729.00000	2,586	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,929.00000	2,786	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			3,029.00000	2,886	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,229.00000	3,086	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,329.00000	3,186	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,429.00000	3,286	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,529.00000	3,386	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,879.00000	2,736	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,079.00000	2,936	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,779.00000	2,636	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,879.00000	2,736	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			3,079.00000	2,936	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,279.00000	3,136	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,479.00000	3,336	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,579.00000	3,436	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	22.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	15.30	Put		3,779.00000	3,636	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		3,879.00000	3,736	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		3,979.00000	3,836	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		4,079.00000	3,936	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		3,279.00000	3,136	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,379.00000	3,236	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		3,779.00000	3,636	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,529.00000	2,386	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		3.00000	5	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		1,582.00000	1,441	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		2,529.00000	2,386	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		2,629.00000	2,486	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,679.00000	2,536	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call		5,271.00000	5,414	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call		3,771.00000	3,914	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call		2,271.00000	2,414	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call		789.00000	922	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put		17.00000	8	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put		3,729.00000	3,586	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put		5,229.00000	5,086	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put		6,729.00000	6,586	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call		5,621.00000	5,764	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call		4,121.00000	4,264	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call		2,621.00000	2,764	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call		1,124.00000	1,265	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put		3.00000	1	18.88	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 12/06/2009 Currency Future	16.40	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		4,879.00000	4,736	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,379.00000	6,236	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,721.00000	5,864	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,221.00000	4,364	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,721.00000	2,864	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,223.00000	1,364	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		2.00000	1	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,779.00000	4,636	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,279.00000	6,136	22.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		200.00000	258	19.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		279.00000	194	19.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		528.00000	645	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		57.00000	32	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		451.00000	560	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		79.00000	46	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		379.00000	480	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		108.00000	66	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		569.00000	689	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		48.00000	26	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		489.00000	602	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		67.00000	38	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		654.00000	780	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		33.00000	17	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		489.00000	602	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		67.00000	38	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		451.00000	560	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		79.00000	46	18.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		316.00000	407	19.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		145.00000	94	19.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.84830	11.69930		20.52	829,381.00	70	5,184.00
€ / R On 14/09/2009 Currency Future	11.70	Call		533.00000	607	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		533.00000	459	20.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		513.00000	586	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		564.00000	488	20.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Call		478.00000	546	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		628.00000	547	20.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		461.00000	527	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		662.00000	578	20.68	0.00	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	11.80	Call			495.00000	566	20.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			596.00000	517	20.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			616.00000	702	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			416.00000	354	19.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			689.00000	790	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			340.00000	292	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			594.00000	676	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			445.00000	378	19.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			552.00000	629	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			503.00000	431	19.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			430.00000	490	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			730.00000	642	21.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			445.00000	508	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			696.00000	610	20.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			415.00000	474	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			766.00000	675	21.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			401.00000	457	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			802.00000	709	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			302.00000	360	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			1,002.00000	912	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			332.00000	395	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			933.00000	847	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			349.00000	413	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			899.00000	815	21.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			287.00000	344	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			1,038.00000	946	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			273.00000	328	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			1,074.00000	980	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			247.00000	298	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,148.00000	1,050	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			235.00000	284	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,185.00000	1,086	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			201.00000	245	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,301.00000	1,197	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			162.00000	200	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,462.00000	1,351	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			129.00000	162	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,630.00000	1,513	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			137.00000	171	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,588.00000	1,472	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			137.00000	171	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,588.00000	1,472	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			91.00000	116	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,892.00000	1,768	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			86.00000	110	21.88	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 14/09/2009 Currency Future	13.55	Put		1,937.00000	1,811	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		97.00000	123	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,847.00000	1,724	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		103.00000	130	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,803.00000	1,682	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		109.00000	137	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,759.00000	1,639	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		109.00000	137	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,759.00000	1,639	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		122.00000	153	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,673.00000	1,555	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		72.00000	92	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		2,072.00000	1,944	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		59.00000	77	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,210.00000	2,079	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		56.00000	73	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,256.00000	2,124	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		81.00000	104	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,982.00000	1,855	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		115.00000	145	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,716.00000	1,597	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		115.00000	145	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,716.00000	1,597	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		103.00000	130	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,803.00000	1,682	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		153.00000	190	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,504.00000	1,391	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		67.00000	87	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		2,118.00000	1,989	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		76.00000	98	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,027.00000	1,899	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		56.00000	73	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,256.00000	2,124	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		52.00000	68	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,303.00000	2,170	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		49.00000	64	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,350.00000	2,216	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		43.00000	57	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,444.00000	2,309	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		63.00000	82	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,164.00000	2,034	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		145.00000	180	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,545.00000	1,432	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		38.00000	50	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,539.00000	2,402	21.88	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 14/09/2009 Currency Future	14.85	Call			16.00000	22	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,166.00000	3,023	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			63.00000	82	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,164.00000	2,034	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			43.00000	57	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,444.00000	2,309	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			33.00000	44	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,634.00000	2,496	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			29.00000	39	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,730.00000	2,591	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			25.00000	34	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,826.00000	2,686	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			22.00000	30	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,923.00000	2,782	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			81.00000	104	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,982.00000	1,855	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			33.00000	44	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,634.00000	2,496	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			29.00000	39	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,730.00000	2,591	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			223.00000	271	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,224.00000	1,122	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			201.00000	245	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,301.00000	1,197	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			180.00000	221	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,381.00000	1,273	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			86.00000	110	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,937.00000	1,811	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			46.00000	61	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,397.00000	2,262	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			40.00000	54	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,491.00000	2,355	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			35.00000	47	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,586.00000	2,449	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			145.00000	180	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,545.00000	1,432	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			180.00000	221	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,381.00000	1,273	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			190.00000	233	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,341.00000	1,235	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			171.00000	210	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,422.00000	1,312	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			59.00000	77	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,210.00000	2,079	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			153.00000	190	21.88	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 14/09/2009 Currency Future	13.05	Put		1,504.00000	1,391	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		76.00000	98	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		2,027.00000	1,899	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		212.00000	258	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,262.00000	1,159	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		247.00000	298	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,148.00000	1,050	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		317.00000	377	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		968.00000	879	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		260.00000	313	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,111.00000	1,015	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		383.00000	442	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		834.00000	744	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		317.00000	377	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		968.00000	879	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		190.00000	233	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,341.00000	1,235	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		401.00000	457	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		802.00000	709	21.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		366.00000	427	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		866.00000	779	21.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		383.00000	442	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		834.00000	744	21.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		235.00000	284	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,185.00000	1,086	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,299.00000	5,448	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,799.00000	3,948	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,308.00000	2,455	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		8.00000	7	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		983.00000	1,105	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		184.00000	157	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		7.00000	10	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,708.00000	3,562	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,201.00000	5,053	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,701.00000	6,552	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,599.00000	5,748	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,099.00000	4,248	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,603.00000	2,751	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	3	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Call		1,214.00000	1,345	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		115.00000	97	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		11.00000	15	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,412.00000	3,267	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	2	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,902.00000	4,753	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,401.00000	6,252	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,749.00000	5,898	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,249.00000	4,398	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,751.00000	2,900	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	2	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,338.00000	1,472	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		88.00000	74	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		13.00000	19	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,264.00000	3,121	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		1.00000	2	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,752.00000	4,604	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,251.00000	6,102	21.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		573.00000	652	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		474.00000	404	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		746.00000	855	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		297.00000	257	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		639.00000	729	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		390.00000	330	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		843.00000	958	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		244.00000	210	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		778.00000	889	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		279.00000	240	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		716.00000	822	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		316.00000	274	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		663.00000	759	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		364.00000	311	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		663.00000	759	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		364.00000	311	19.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		461.00000	527	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		662.00000	578	20.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		573.00000	652	19.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		474.00000	404	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.02000	11.86640		20.68	0.00	0	2,145.00
€ / R On 14/12/2009 Currency Future	11.85	Call		735.00000	819	20.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		718.00000	649	20.39	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 14/12/2009 Currency Future	11.90	Call			716.00000	797	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			750.00000	677	20.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			663.00000	737	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			847.00000	767	20.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			647.00000	718	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			880.00000	798	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			680.00000	755	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			814.00000	735	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			698.00000	776	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			781.00000	706	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			798.00000	887	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			631.00000	567	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			820.00000	911	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			603.00000	541	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			866.00000	961	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			550.00000	491	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			755.00000	841	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			689.00000	621	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			631.00000	701	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			914.00000	831	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			615.00000	684	21.19	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			949.00000	864	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			600.00000	667	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			984.00000	897	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			519.00000	577	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,203.00000	1,107	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			545.00000	605	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,128.00000	1,035	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			558.00000	620	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,091.00000	1,000	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			495.00000	550	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,279.00000	1,180	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			484.00000	537	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,318.00000	1,217	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			207.00000	232	26.57	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,940.00000	2,812	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			473.00000	525	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,357.00000	1,255	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			462.00000	513	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,396.00000	1,293	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			421.00000	469	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,555.00000	1,449	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			385.00000	428	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,718.00000	1,608	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			352.00000	392	24.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.40	Put			1,886.00000	1,772	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			368.00000	409	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,802.00000	1,689	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			360.00000	400	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,844.00000	1,730	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			360.00000	400	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,844.00000	1,730	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			317.00000	352	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,100.00000	1,982	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			310.00000	345	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,144.00000	2,025	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			323.00000	359	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,057.00000	1,939	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			330.00000	367	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,014.00000	1,897	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			337.00000	375	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,971.00000	1,855	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			330.00000	367	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,014.00000	1,897	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			345.00000	383	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,928.00000	1,813	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			292.00000	324	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,275.00000	2,154	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			376.00000	418	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,760.00000	1,648	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			185.00000	208	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,169.00000	3,038	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			304.00000	338	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,187.00000	2,068	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			278.00000	311	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,362.00000	2,241	25.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			265.00000	298	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,449.00000	2,328	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			253.00000	285	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,537.00000	2,415	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			242.00000	272	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,626.00000	2,502	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			368.00000	409	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,802.00000	1,689	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			352.00000	392	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,886.00000	1,772	24.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			298.00000	331	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,231.00000	2,111	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			285.00000	318	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,318.00000	2,198	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.00	Call			272.00000	305	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,405.00000	2,285	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			412.00000	458	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,595.00000	1,488	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			393.00000	438	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,677.00000	1,568	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			317.00000	352	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,100.00000	1,982	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			393.00000	438	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,677.00000	1,568	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			292.00000	324	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,275.00000	2,154	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			402.00000	448	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,636.00000	1,528	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			298.00000	331	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,231.00000	2,111	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			285.00000	318	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,318.00000	2,198	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			259.00000	291	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,493.00000	2,371	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			265.00000	298	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,449.00000	2,328	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			431.00000	479	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,515.00000	1,409	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			441.00000	490	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,475.00000	1,370	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			402.00000	448	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,636.00000	1,528	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			323.00000	359	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,057.00000	1,939	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			441.00000	490	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,475.00000	1,370	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			452.00000	501	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,436.00000	1,331	22.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			412.00000	458	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,595.00000	1,488	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			532.00000	591	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,165.00000	1,071	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			507.00000	563	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,241.00000	1,143	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			572.00000	635	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,055.00000	965	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			495.00000	550	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,279.00000	1,180	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			586.00000	651	21.45	0.00	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	12.30	Put			1,019.00000	931	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			558.00000	620	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,091.00000	1,000	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			507.00000	563	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,241.00000	1,143	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,407.00000	1,534	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			190.00000	164	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			1,077.00000	1,186	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			361.00000	316	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			202.00000	227	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,986.00000	2,857	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,559.00000	1,691	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			143.00000	121	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			1,199.00000	1,316	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			282.00000	246	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			915.00000	1,013	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			499.00000	443	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			194.00000	218	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,077.00000	2,948	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,358.00000	2,511	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			42.00000	41	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			1,136.00000	1,249	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			320.00000	279	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			134.00000	152	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,817.00000	3,682	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			55.00000	66	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,239.00000	5,096	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			21.00000	25	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,704.00000	6,555	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,650.00000	2,804	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			34.00000	34	20.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,334.00000	1,459	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			217.00000	189	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			154.00000	174	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,537.00000	3,404	27.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			67.00000	79	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,950.00000	4,809	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			25.00000	31	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,409.00000	6,261	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			615.00000	684	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			949.00000	864	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,797.00000	2,951	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			31.00000	31	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,444.00000	1,573	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			178.00000	153	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.10	Call			165.00000	187	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,398.00000	3,267	27.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			73.00000	87	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,807.00000	4,667	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			28.00000	34	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,261.00000	6,114	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			776.00000	864	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			660.00000	594	20.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,075.00000	4,228	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			9.00000	8	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,091.00000	3,244	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			25.00000	24	22.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,116.00000	2,268	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			49.00000	48	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,298.00000	1,422	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			232.00000	202	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			189.00000	213	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,123.00000	2,993	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			120.00000	136	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,053.00000	3,916	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,174.00000	4,326	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			7.00000	6	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,189.00000	3,342	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			23.00000	22	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,212.00000	2,365	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			46.00000	45	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,370.00000	1,496	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			204.00000	176	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			198.00000	222	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,031.00000	2,902	26.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			125.00000	142	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,959.00000	3,822	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,223.00000	4,376	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			6.00000	6	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,238.00000	3,391	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			22.00000	21	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,261.00000	2,413	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			44.00000	43	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			128.00000	145	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,912.00000	3,775	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,977.00000	4,129	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			10.00000	9	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,994.00000	3,146	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			27.00000	26	22.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,022.00000	2,171	18.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.90	Put		56.00000	51	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,231.00000	1,351	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		264.00000	231	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		181.00000	204	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,215.00000	3,084	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		114.00000	130	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,147.00000	4,010	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,878.00000	4,031	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		11.00000	11	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,895.00000	3,049	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		29.00000	29	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,934.00000	2,075	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		68.00000	55	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,167.00000	1,282	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		301.00000	262	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		173.00000	195	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,306.00000	3,175	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		107.00000	125	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,240.00000	4,105	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,779.00000	3,932	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		12.00000	12	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,847.00000	1,986	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		81.00000	66	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,106.00000	1,217	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		340.00000	297	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		100.00000	117	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,334.00000	4,197	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,828.00000	3,982	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		12.00000	12	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,846.00000	3,000	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		30.00000	30	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,891.00000	2,030	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		74.00000	60	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		169.00000	191	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,352.00000	3,221	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		104.00000	121	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,287.00000	4,151	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		0.00000	4,178	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	8	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		0.00000	3,195	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		0.00000	25	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		0.00000	2,219	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		0.00000	49	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		0.00000	1,386	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		0.00000	216	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
€ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	133	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		0.00000	3,963	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.19370	12.03730		20.88	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.05	Call		0.00000	971	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		0.00000	827	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		872.00000	951	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		935.00000	858	20.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		837.00000	913	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,000.00000	920	20.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		821.00000	895	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,033.00000	952	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,811.00000	3,968	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	24	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,836.00000	2,987	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		49.00000	44	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,942.00000	2,081	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		154.00000	137	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,250.00000	1,356	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		462.00000	412	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		562.00000	613	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,775.00000	1,669	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		402.00000	440	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,615.00000	2,496	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		285.00000	314	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,498.00000	3,370	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		200.00000	225	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,412.00000	4,281	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,861.00000	4,017	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		23.00000	23	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,883.00000	3,035	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		46.00000	41	19.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,982.00000	2,122	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		145.00000	129	18.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,277.00000	1,385	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		440.00000	391	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		572.00000	624	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,735.00000	1,630	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		409.00000	448	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,572.00000	2,454	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		290.00000	319	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,453.00000	3,326	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		204.00000	230	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,367.00000	4,236	27.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,959.00000	4,114	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		22.00000	20	23.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.10	Call			2,978.00000	3,133	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			41.00000	39	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			2,064.00000	2,210	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			127.00000	116	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,333.00000	1,450	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			396.00000	356	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			593.00000	647	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,656.00000	1,553	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			424.00000	462	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,487.00000	2,368	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			301.00000	330	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,363.00000	3,236	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			214.00000	237	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,277.00000	4,143	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			0.00000	4,162	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			0.00000	18	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			0.00000	3,181	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			0.00000	38	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			0.00000	2,254	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			0.00000	110	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			0.00000	1,483	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			0.00000	339	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			0.00000	658	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			0.00000	1,515	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			0.00000	469	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			0.00000	2,325	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			0.00000	335	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			0.00000	3,191	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	241	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			0.00000	4,097	27.73	0.00	0	0.00
AL13 On 06/08/2009 Index Future			247.15200		247.37800		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			295.22000		296.18400		0.00	0.00	0	552.00
ALBI On 05/11/2009 Index Future			300.66800		301.82500		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.45400		126.18700		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			127.78100		128.58900		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			296.96150		297.97350		0.00	53,453,070.00	18	164.00
GOVI On 05/11/2009 jGovi			302.40550		303.58050		0.00	0.00	0	0.00
ILBI On 06/08/2009 Index Future			355.41500		355.41500		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 05/11/2009 Index Future			362.29900		362.29900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.66500		7.66600		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.71100		8.67800		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.35200		8.37600		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.75200		8.72500		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.81000		8.78700		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.89000		8.86600		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.84700		8.83400		22.61	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.90400		6.91300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.73700		6.72800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.51800		7.50900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.45500		8.41800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.68600		8.66700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.22800		9.22800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.49900		8.50300		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.99300		8.01300		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.48000		8.50100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.04600		8.08300		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.77200		7.82600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.18900		8.23400		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.92100		7.97600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			285.41700		286.31300		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			290.71000		291.76300		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.94500		5.90300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,967.00000	3,923	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	9.75	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,216.00000	4,172	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			1.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,259.00000	1,259	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			38.00000	38	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.13900		8.08600		8.50	0.00	0	9,818.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,709.00000	6,236	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			522.00000	339	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.17400		8.11800		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,008.00000	1,441	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,329.00000	5,058	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.21900		8.16100		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			3,300.00000	2,382	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,405.00000	4,781	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.66100		8.61000		18.18	0.00	0	12,597.00
R186 On 06/08/2009 Bond Future	9.00	Call			6,920.00000	5,789	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,100.00000	2,479	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			1,064.00000	514	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,054.00000	13,014	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.68400		8.63100		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			7,527.00000	6,071	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			6,353.00000	5,422	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			3,356.00000	2,207	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,628.00000	12,004	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			8,862.00000	7,408	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,278.00000	4,349	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,617.00000	1,598	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,718.00000	14,224	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.71000		8.65600		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			7,103.00000	5,040	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,200.00000	9,666	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.23100		8.17900		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			5,003.00000	4,625	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			487.00000	335	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.25300		8.19700		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,492.00000	1,068	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,449.00000	4,258	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.28300		8.22400		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			2,124.00000	1,456	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,068.00000	4,635	7.85	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			8.59200		8.55000		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			5,067.00000	4,534	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1,183.00000	888	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.62400		8.58100		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,493.00000	982	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,745.00000	7,473	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.66500		8.62000		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			3,791.00000	2,776	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,101.00000	5,329	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.60300		8.55100		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call			5,508.00000	4,880	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1,292.00000	986	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.63100		8.57800		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,643.00000	1,067	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			8,507.00000	8,253	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.66500		8.60900		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			4,203.00000	3,056	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,684.00000	5,871	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.23300		8.18100		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call			4,158.00000	3,844	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			405.00000	278	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			286.00000	141	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,647.00000	4,689	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.25500		8.19900		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			1,224.00000	875	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,657.00000	3,500	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.28800		8.22800		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			1,721.00000	1,179	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,125.00000	3,778	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.71600		8.66500		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			5,170.00000	4,499	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1,557.00000	1,209	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.74400		8.69100		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,575.00000	984	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,425.00000	9,165	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.77800		8.72300		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			4,253.00000	3,035	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,217.00000	6,335	14.52	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			8.84700		8.78900		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			4,787.00000	4,057	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,869.00000	1,514	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.91000		8.85200		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,770.00000	1,129	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,187.00000	8,914	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.00700		8.94900		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			4,453.00000	3,189	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			7,316.00000	6,413	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.15900		8.11800		22.19	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			3,584.00000	2,654	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,664.00000	4,104	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			7,311.00000	6,408	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,905.00000	1,372	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.16600		8.12400		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,783.00000	1,784	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,343.00000	10,723	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			14,282.00000	13,329	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,540.00000	965	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			2,126.00000	1,250	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,403.00000	12,905	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.17400		8.13200		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			5,242.00000	3,480	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,271.00000	9,885	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			16,784.00000	15,370	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			2,470.00000	1,432	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			293.12600		294.12700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			298.56200		299.72600		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.51880		6.50400		19.69	0.00	0	9,769.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			132.00000	135	19.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			128.00000	116	19.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			113.00000	115	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			159.00000	146	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			156.00000	160	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			102.00000	91	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			214.00000	222	18.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			60.00000	53	18.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			182.00000	189	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			78.00000	70	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			288.00000	300	19.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			34.00000	31	19.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.20	Call		328.00000	344	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		24.00000	25	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		375.00000	391	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		21.00000	22	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		182.00000	189	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		78.00000	70	18.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		156.00000	160	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		102.00000	91	19.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		83.00000	83	21.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		229.00000	214	21.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		83.00000	83	21.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		229.00000	214	21.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		113.00000	115	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		159.00000	146	20.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		96.00000	97	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		192.00000	179	20.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		71.00000	71	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		267.00000	252	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		61.00000	61	22.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		307.00000	292	22.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		53.00000	52	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		349.00000	334	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		53.00000	52	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		349.00000	334	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		39.00000	38	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		435.00000	419	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		45.00000	44	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		391.00000	376	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		71.00000	71	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		267.00000	252	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		31.00000	30	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		477.00000	461	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		31.00000	30	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		477.00000	461	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		39.00000	38	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		435.00000	419	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		45.00000	44	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		391.00000	376	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		20.00000	19	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		566.00000	550	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		25.00000	24	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		521.00000	505	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		16.00000	15	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		612.00000	596	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		12.00000	11	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Put		658.00000	642	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		20.00000	19	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		566.00000	550	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		12.00000	11	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		658.00000	642	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,296.00000	1,281	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,396.00000	1,381	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		1.00000	1	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,097.00000	1,082	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	3	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		899.00000	884	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		7.00000	7	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		753.00000	738	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		9.00000	9	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		705.00000	690	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		250.00000	258	18.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		46.00000	39	18.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		9.00000	9	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		705.00000	690	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		6.00000	5	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		802.00000	786	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	3	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		899.00000	884	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		2.00000	1	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		998.00000	983	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		4.00000	4	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		850.00000	835	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		2.00000	2	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		948.00000	933	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		513.00000	530	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		9.00000	11	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		422.00000	439	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		18.00000	20	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		328.00000	344	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		24.00000	25	19.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		250.00000	258	18.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		46.00000	39	18.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		467.00000	484	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		13.00000	15	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		375.00000	391	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		21.00000	22	21.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	1	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,047.00000	1,032	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.65	Call			1.00000	1	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,147.00000	1,132	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			6.00000	5	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			802.00000	786	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,196.00000	1,182	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,196.00000	1,182	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,296.00000	1,281	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,396.00000	1,381	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,496.00000	1,481	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,596.00000	1,581	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,696.00000	1,681	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,796.00000	1,781	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,696.00000	1,681	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	1	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,047.00000	1,032	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,854.00000	5,869	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,354.00000	4,369	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,854.00000	2,869	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,354.00000	1,369	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,646.00000	1,631	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,146.00000	3,131	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,646.00000	4,631	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,146.00000	6,131	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			6,004.00000	6,019	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,504.00000	4,519	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			3,004.00000	3,019	22.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,504.00000	1,519	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,996.00000	2,981	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,496.00000	4,481	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,996.00000	5,981	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,104.00000	6,119	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,604.00000	4,619	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,104.00000	3,119	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,604.00000	1,619	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,896.00000	2,881	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,396.00000	4,381	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,896.00000	5,881	24.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		755.00000	770	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	1	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		657.00000	672	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		3.00000	4	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		560.00000	576	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		6.00000	8	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		467.00000	484	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		13.00000	15	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		706.00000	721	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		2.00000	2	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		608.00000	624	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		4.00000	5	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.58130	6.56340		20.08	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		301.00000	308	19.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		288.00000	277	19.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		264.00000	270	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		351.00000	338	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		282.00000	288	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		319.00000	307	20.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		322.00000	329	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		259.00000	248	19.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		368.00000	377	18.97	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	6.40	Put		205.00000	195	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		344.00000	352	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		231.00000	221	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		394.00000	404	18.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		181.00000	173	18.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		453.00000	465	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		140.00000	134	18.56	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		486.00000	499	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		123.00000	117	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		232.00000	237	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		419.00000	406	20.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		248.00000	253	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		384.00000	371	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		248.00000	253	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		384.00000	371	20.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		218.00000	223	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		455.00000	441	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		218.00000	223	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		455.00000	441	21.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		193.00000	197	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		530.00000	515	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		168.00000	175	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		604.00000	593	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		193.00000	197	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		530.00000	515	21.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		205.00000	209	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		492.00000	478	21.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		264.00000	270	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		351.00000	338	20.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		182.00000	185	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		569.00000	554	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		154.00000	161	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		640.00000	629	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		182.00000	185	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		569.00000	554	22.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		154.00000	161	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		640.00000	629	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		129.00000	135	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	704	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		141.00000	147	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		678.00000	666	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		141.00000	147	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		678.00000	666	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		118.00000	124	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		755.00000	742	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call		98.00000	103	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		835.00000	822	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		344.00000	352	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		231.00000	221	19.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		301.00000	308	19.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		288.00000	277	19.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		129.00000	135	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	704	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		108.00000	113	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		794.00000	782	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		98.00000	103	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		835.00000	822	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		81.00000	86	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		918.00000	904	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		118.00000	124	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		755.00000	742	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		81.00000	86	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		918.00000	904	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		67.00000	71	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,003.00000	989	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		89.00000	94	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		876.00000	863	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		74.00000	78	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		960.00000	947	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		61.00000	64	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,047.00000	1,033	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		423.00000	433	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		160.00000	152	18.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		368.00000	377	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		205.00000	195	18.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		486.00000	499	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		123.00000	117	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call		5,813.00000	5,831	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call		4,313.00000	4,331	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call		2,813.00000	2,831	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call		1,317.00000	1,335	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put		4.00000	3	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call		13.00000	14	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put		1,700.00000	1,683	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put		3,187.00000	3,169	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call		0.00000	0	22.57	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	11.25	Put		4,687.00000	4,669	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,187.00000	6,169	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,013.00000	6,031	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,513.00000	4,531	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,013.00000	3,031	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,515.00000	1,532	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		21.00000	22	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,507.00000	1,491	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,987.00000	2,969	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,487.00000	4,469	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,987.00000	5,969	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,063.00000	6,081	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,563.00000	4,581	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,063.00000	3,081	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,564.00000	1,582	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		23.00000	25	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,460.00000	1,444	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	1	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,937.00000	2,919	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,437.00000	4,419	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,937.00000	5,919	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		595.00000	609	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		82.00000	78	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		521.00000	534	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		108.00000	103	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		801.00000	816	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		37.00000	35	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		715.00000	731	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		52.00000	49	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		634.00000	649	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		71.00000	67	18.48	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 14/09/2009 Currency Future	6.10	Call		557.00000	571	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		94.00000	90	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		757.00000	773	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		44.00000	42	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		674.00000	689	18.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		61.00000	58	18.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.64020	6.62110		20.14	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		409.00000	416	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		388.00000	376	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		372.00000	378	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		451.00000	438	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		390.00000	397	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		419.00000	407	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		429.00000	436	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		358.00000	346	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		470.00000	479	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		299.00000	289	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		449.00000	457	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		328.00000	317	19.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		494.00000	503	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		273.00000	263	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		545.00000	556	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		224.00000	216	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		545.00000	556	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		224.00000	216	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		573.00000	585	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		202.00000	195	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		429.00000	436	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		358.00000	346	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		310.00000	315	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		589.00000	575	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		355.00000	361	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		484.00000	471	20.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		390.00000	397	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		419.00000	407	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		372.00000	378	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		451.00000	438	20.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		339.00000	345	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		518.00000	505	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		339.00000	345	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		518.00000	505	20.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		324.00000	329	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		553.00000	539	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		310.00000	315	21.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		589.00000	575	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
ZAAD On 14/12/2009 Currency Future	7.00	Call			284.00000	289	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			663.00000	648	21.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			257.00000	261	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			736.00000	720	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			227.00000	231	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			806.00000	791	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			201.00000	204	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			880.00000	863	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			494.00000	503	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			273.00000	263	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			518.00000	528	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			247.00000	238	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			297.00000	301	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			626.00000	611	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			273.00000	277	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			701.00000	686	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			242.00000	245	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			771.00000	755	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			470.00000	479	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			299.00000	289	19.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			297.00000	301	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			626.00000	611	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			242.00000	245	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			771.00000	755	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			214.00000	217	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			843.00000	827	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			273.00000	277	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			701.00000	686	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,771.00000	5,790	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,271.00000	4,290	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,771.00000	2,790	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,294.00000	1,311	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			23.00000	21	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			47.00000	47	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,776.00000	1,757	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			4.00000	4	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,233.00000	3,214	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,729.00000	4,710	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,229.00000	6,210	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,021.00000	6,040	18.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,521.00000	4,540	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,021.00000	3,040	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,531.00000	1,549	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		10.00000	9	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		68.00000	68	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,547.00000	1,528	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		6.00000	6	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,985.00000	2,966	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,479.00000	4,460	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,979.00000	5,960	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,071.00000	6,090	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,571.00000	4,590	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,071.00000	3,090	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,579.00000	1,598	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		8.00000	7	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		73.00000	74	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,502.00000	1,483	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		7.00000	7	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,936.00000	2,916	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,429.00000	4,410	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,929.00000	5,910	22.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		673.00000	686	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		152.00000	146	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		606.00000	618	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		184.00000	177	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		821.00000	835	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		100.00000	95	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		745.00000	759	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		124.00000	119	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		639.00000	651	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		168.00000	161	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		606.00000	618	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		184.00000	177	18.42	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:								149,259,725.10	10,620	826,895.00

Grand Total: 149,259,725.10 10,620 826,895.00