



Daily MTM Report

Daily summary for 25/05/2009

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			14.74200		14.80000			0.00	0	0.00
R153 On 31/08/2010 Bond			6.46500		6.45500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.16000		8.14500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.71000		8.69000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.27000		8.25000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.62000		8.59500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.62000		8.60500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.27000		8.25500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.74000		8.72500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.74000		8.85300			0.00	0	0.00
R209 On 31/03/2036 Bond			8.23000		8.21500			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			8.32300		8.33130		23.63	5,168,583.00	621	358,921.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			180.00000	164	23.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			199.00000	191	23.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			143.00000	127	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			262.00000	254	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			128.00000	111	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			296.00000	288	25.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			90.00000	75	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			409.00000	402	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			90.00000	75	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			409.00000	402	26.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			114.00000	98	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			332.00000	325	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			161.00000	144	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			229.00000	221	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			64.00000	50	27.21	0.00	0	50.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			532.00000	527	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			114.00000	98	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			332.00000	325	25.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			101.00000	85	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			370.00000	362	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			72.00000	57	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			490.00000	484	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			51.00000	38	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			620.00000	615	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			37.00000	25	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			755.00000	752	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			29.00000	20	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			848.00000	847	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			27.00000	17	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			895.00000	894	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.25	Call			24.00000	15	30.45	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	9.25	Put			943.00000	942	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			22.00000	13	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			990.00000	990	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			41.00000	29	28.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			709.00000	706	28.65	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			27.00000	17	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			895.00000	894	30.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			3.00000	2	37.33	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,872.00000	1,879	37.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			13.00000	7	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,232.00000	1,234	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			11.00000	6	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,330.00000	1,333	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			7.00000	3	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,576.00000	1,580	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			9.00000	4	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			1,428.00000	1,431	34.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			2.00000	1	38.79	0.00	0	200.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			2,071.00000	2,078	38.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			13.00000	7	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			1,232.00000	1,234	32.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			12.00000	6	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,281.00000	1,283	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			11.00000	6	33.32	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			1,330.00000	1,333	33.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			8.00000	4	34.76	0.00	0	1.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,527.00000	1,531	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			12.00000	6	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			1,281.00000	1,283	32.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			9.00000	4	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,477.00000	1,481	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			4.00000	2	36.59	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,773.00000	1,779	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			4.00000	2	36.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,822.00000	1,829	36.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			1.00000	1	41.73	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			2,469.00000	2,478	41.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			4.00000	2	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			1,773.00000	1,779	36.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			3.00000	2	37.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			1,872.00000	1,879	37.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			1.00000	1	39.53	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			2,170.00000	2,178	39.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			2.00000	1	38.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			2,021.00000	2,028	38.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			1.00000	1	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			2,220.00000	2,228	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			0.00000	0	50.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			3,669.00000	3,677	50.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			0.00000	0	56.20	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 12/06/2009 Currency Future	12.80	Put		4,469.00000	4,477	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		1.00000	1	40.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		2,370.00000	2,378	40.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	1	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,320.00000	2,328	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	1	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,270.00000	2,278	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		2.00000	1	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,971.00000	1,978	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		5.00000	2	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,723.00000	1,729	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		2.00000	1	39.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		2,120.00000	2,128	39.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call		3.00000	2	37.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put		1,921.00000	1,929	37.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		6.00000	3	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		1,625.00000	1,630	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call		5.00000	3	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put		1,674.00000	1,680	35.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		2.00000	1	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		1,971.00000	1,978	38.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		2.00000	1	38.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		2,021.00000	2,028	38.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call		2.00000	1	38.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put		2,071.00000	2,078	38.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		1.00000	1	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		2,320.00000	2,328	40.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call		10.00000	5	33.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put		1,379.00000	1,382	33.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		5.00000	2	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		1,723.00000	1,729	36.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		1.00000	1	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		2,270.00000	2,278	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		1.00000	1	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		2,220.00000	2,228	39.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		1.00000	1	42.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		2,569.00000	2,578	42.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		0.00000	0	43.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		2,719.00000	2,727	43.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		0.00000	0	44.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		2,819.00000	2,827	44.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		1.00000	1	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		2,519.00000	2,528	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		1.00000	1	41.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		2,469.00000	2,478	41.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.95	Call			0.00000	1	42.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			2,619.00000	2,628	42.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	45.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,019.00000	3,027	45.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			0.00000	0	47.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			3,319.00000	3,327	47.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			0.00000	0	48.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			3,369.00000	3,377	48.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			0.00000	0	49.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			3,519.00000	3,527	49.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			0.00000	0	44.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			2,869.00000	2,877	44.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			1.00000	1	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			2,519.00000	2,528	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			15.00000	8	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			1,183.00000	1,185	32.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			7.00000	3	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			1,576.00000	1,580	35.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			9.00000	4	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			1,477.00000	1,481	34.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			18.00000	10	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,086.00000	1,087	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			45.00000	33	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			664.00000	660	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			45.00000	33	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			664.00000	660	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			80.00000	65	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			449.00000	442	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			143.00000	127	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			262.00000	254	24.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			57.00000	44	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			576.00000	571	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			233.00000	215	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			152.00000	142	23.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			205.00000	186	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			174.00000	163	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			51.00000	38	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			620.00000	615	27.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			33.00000	22	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			801.00000	799	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			364.00000	352	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			82.00000	79	25.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			294.00000	279	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			113.00000	106	24.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			263.00000	246	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	8.20	Put			131.00000	123	24.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			161.00000	144	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			229.00000	221	24.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			101.00000	85	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			370.00000	362	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			80.00000	65	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			449.00000	442	26.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			64.00000	50	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			532.00000	527	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			33.00000	22	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			801.00000	799	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			22.00000	13	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			990.00000	990	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			10.00000	5	33.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			1,379.00000	1,382	33.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			18.00000	10	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			1,086.00000	1,087	31.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			4.00000	2	36.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			1,822.00000	1,829	36.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			1.00000	1	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			2,419.00000	2,428	41.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			0.00000	0	44.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			2,819.00000	2,827	44.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			0.00000	0	45.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			2,919.00000	2,927	45.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			0.00000	0	43.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			2,669.00000	2,677	43.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,769.00000	2,777	43.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			1.00000	1	42.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			2,569.00000	2,578	42.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			0.00000	0	43.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			2,769.00000	2,777	43.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	45.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,969.00000	2,977	45.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	46.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,069.00000	3,077	46.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			0.00000	0	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			3,169.00000	3,177	46.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			0.00000	0	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			3,269.00000	3,277	47.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			0.00000	0	46.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			3,119.00000	3,127	46.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	47.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,219.00000	3,227	47.19	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	11.75	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			3,419.00000	3,427	48.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			0.00000	0	50.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			3,619.00000	3,627	50.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	50.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,719.00000	3,727	50.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			0.00000	0	51.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			3,819.00000	3,827	51.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			0.00000	0	52.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			3,919.00000	3,927	52.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			0.00000	0	49.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			3,469.00000	3,477	49.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	49.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,569.00000	3,577	49.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			0.00000	0	51.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			3,769.00000	3,777	51.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			0.00000	0	47.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			3,219.00000	3,227	47.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			0.00000	0	50.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			3,719.00000	3,727	50.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			0.00000	0	45.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			2,969.00000	2,977	45.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			0.00000	0	46.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			3,069.00000	3,077	46.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			0.00000	0	43.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			2,719.00000	2,727	43.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			0.00000	0	45.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			3,019.00000	3,027	45.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			6.00000	3	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			1,625.00000	1,630	35.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			8.00000	4	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			1,527.00000	1,531	34.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			20.00000	12	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,038.00000	1,039	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			16.00000	9	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,135.00000	1,136	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			16.00000	9	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			1,135.00000	1,136	31.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			20.00000	12	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			1,038.00000	1,039	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Call			5,031.00000	5,023	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.30	Put			0.00000	0	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Call			3,531.00000	3,523	46.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.80	Put			0.00000	0	46.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.30	Call			2,031.00000	2,023	42.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	6.30	Put			0.00000	0	42.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Call			564.00000	557	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.80	Put			33.00000	34	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Call			0.00000	0	52.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.30	Put			3,969.00000	3,977	52.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.80	Put			5,469.00000	5,477	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.30	Put			6,969.00000	6,977	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Call			5,281.00000	5,273	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	3.05	Put			0.00000	0	56.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Call			3,781.00000	3,773	51.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.55	Put			0.00000	0	51.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Call			2,281.00000	2,273	41.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.05	Put			0.00000	0	41.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Call			792.00000	787	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.55	Put			11.00000	14	28.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.55	Put			5,219.00000	5,227	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	15.05	Put			6,719.00000	6,727	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			205.00000	186	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			174.00000	163	23.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Call			3,581.00000	3,573	47.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.75	Put			0.00000	0	47.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Call			2,581.00000	2,573	39.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.75	Put			0.00000	0	39.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Call			1,582.00000	1,574	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.75	Put			1.00000	1	37.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Call			608.00000	602	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.75	Put			27.00000	29	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Call			0.00000	0	55.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.75	Put			4,419.00000	4,427	55.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Call			3,731.00000	3,723	50.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.60	Put			0.00000	0	50.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Call			2,731.00000	2,723	38.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.60	Put			0.00000	0	38.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Call			1,732.00000	1,724	39.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.60	Put			0.00000	1	39.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Call			745.00000	740	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.60	Put			14.00000	17	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Call			0.00000	0	54.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.60	Put			4,269.00000	4,277	54.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Call			2,781.00000	2,773	38.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.55	Put			0.00000	0	38.41	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	6.55	Call			1,782.00000	1,774	39.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.55	Put			0.00000	1	39.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Call			0.00000	0	54.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.55	Put			4,219.00000	4,227	54.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			0.00000	0	49.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			3,569.00000	3,577	49.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.90	Put			4,569.00000	4,577	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Call			3,881.00000	3,873	53.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.45	Put			0.00000	0	53.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Call			2,881.00000	2,873	37.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.45	Put			0.00000	0	37.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Call			1,881.00000	1,873	40.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.45	Put			0.00000	0	40.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Call			888.00000	883	29.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.45	Put			7.00000	10	29.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.95	Put			4,619.00000	4,627	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.05	Put			4,719.00000	4,727	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Call			3,681.00000	3,673	49.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.65	Put			0.00000	0	49.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Call			2,681.00000	2,673	38.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.65	Put			0.00000	0	38.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Call			1,682.00000	1,674	38.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.65	Put			0.00000	1	38.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Call			699.00000	693	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.65	Put			17.00000	20	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.15	Put			4,819.00000	4,827	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.10	Put			4,769.00000	4,777	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Call			3,831.00000	3,823	52.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.50	Put			0.00000	0	52.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Call			2,831.00000	2,823	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.50	Put			0.00000	0	38.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Call			1,832.00000	1,824	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.50	Put			0.00000	1	40.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Call			840.00000	835	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.50	Put			9.00000	12	29.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Call			0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	13.00	Put			4,669.00000	4,677	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Call			3,981.00000	3,973	55.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	4.35	Put			0.00000	0	55.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	5.35	Call			2,981.00000	2,973	37.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	5.35	Put		0.00000	0	37.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Call		1,981.00000	1,973	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	6.35	Put		0.00000	0	42.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Call		985.00000	979	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	7.35	Put		4.00000	6	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Call		0.00000	0	56.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.85	Put		4,519.00000	4,527	56.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			8.46580	8.47250		23.24	1,862,476.00	220	15,278.00
\$ / R On 14/09/2009 Currency Future	8.45	Call		454.00000	442	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Put		432.00000	426	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Call		398.00000	386	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.60	Put		526.00000	521	23.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Call		435.00000	423	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.50	Put		462.00000	457	23.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.65	Call		381.00000	370	24.12	0.00	0	100.00
\$ / R On 14/09/2009 Currency Future	8.65	Put		559.00000	554	24.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.60	Call		973.00000	962	21.61	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	7.60	Put		100.00000	96	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.75	Call		350.00000	338	24.57	0.00	0	13,157.00
\$ / R On 14/09/2009 Currency Future	8.75	Put		627.00000	623	24.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Call		335.00000	324	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.80	Put		663.00000	658	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		365.00000	354	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		593.00000	588	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Call		416.00000	404	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.55	Put		494.00000	488	23.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Call		308.00000	297	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.90	Put		736.00000	731	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		272.00000	262	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		850.00000	846	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		241.00000	231	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		969.00000	965	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		223.00000	213	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		1,050.00000	1,048	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		206.00000	197	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,134.00000	1,131	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		214.00000	205	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,092.00000	1,089	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		170.00000	161	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		1,347.00000	1,345	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		98.00000	92	31.15	0.00	0	1,000.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		2,026.00000	2,026	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		151.00000	143	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		1,479.00000	1,477	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		126.00000	118	29.87	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 14/09/2009 Currency Future	10.05	Put		1,703.00000	1,702	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		145.00000	138	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,523.00000	1,522	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		163.00000	155	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		1,391.00000	1,389	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		157.00000	149	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		1,434.00000	1,433	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		140.00000	132	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,568.00000	1,567	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		140.00000	132	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		1,568.00000	1,567	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		109.00000	102	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		1,887.00000	1,886	30.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		105.00000	99	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,933.00000	1,933	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		102.00000	95	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,979.00000	1,979	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		102.00000	95	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,979.00000	1,979	30.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		92.00000	86	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		2,119.00000	2,120	31.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		80.00000	74	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		2,308.00000	2,308	32.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		68.00000	62	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		2,546.00000	2,547	32.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call		17.00000	13	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put		4,544.00000	4,547	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		73.00000	67	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		2,450.00000	2,451	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		75.00000	69	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,403.00000	2,403	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		78.00000	72	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		2,355.00000	2,356	32.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		95.00000	89	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		2,073.00000	2,073	31.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		113.00000	106	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		1,840.00000	1,840	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		86.00000	80	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		2,213.00000	2,214	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		83.00000	77	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,260.00000	2,261	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		121.00000	114	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		1,749.00000	1,748	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		135.00000	127	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,613.00000	1,612	29.50	0.00	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	10.15	Call			117.00000	110	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,794.00000	1,794	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			89.00000	83	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,166.00000	2,167	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			86.00000	80	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			2,213.00000	2,214	31.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			73.00000	67	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			2,450.00000	2,451	32.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			89.00000	83	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			2,166.00000	2,167	31.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			105.00000	99	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,933.00000	1,933	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			113.00000	106	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,840.00000	1,840	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			130.00000	123	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			1,658.00000	1,657	29.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			55.00000	50	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			2,882.00000	2,884	33.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			176.00000	168	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			1,304.00000	1,302	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			163.00000	155	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			1,391.00000	1,389	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			151.00000	143	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			1,479.00000	1,477	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			98.00000	92	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			2,026.00000	2,026	31.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			183.00000	175	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			1,261.00000	1,259	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			170.00000	161	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			1,347.00000	1,345	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			191.00000	182	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			1,218.00000	1,216	27.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			121.00000	114	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			1,749.00000	1,748	30.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			70.00000	65	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			2,498.00000	2,499	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			66.00000	60	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			2,593.00000	2,595	33.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			117.00000	110	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,794.00000	1,794	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			64.00000	58	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			2,641.00000	2,643	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			60.00000	55	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			2,738.00000	2,739	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			75.00000	69	32.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.80	Put		2,403.00000	2,403	32.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		64.00000	58	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		2,641.00000	2,643	33.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		57.00000	51	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		2,834.00000	2,835	33.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		70.00000	65	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		2,498.00000	2,499	32.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		62.00000	56	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,690.00000	2,691	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		126.00000	118	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		1,703.00000	1,702	29.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		62.00000	56	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		2,690.00000	2,691	33.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		58.00000	53	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		2,786.00000	2,787	33.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		83.00000	77	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		2,260.00000	2,261	31.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		60.00000	55	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		2,738.00000	2,739	33.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		53.00000	48	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		2,931.00000	2,932	34.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Call		251.00000	241	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.15	Put		928.00000	925	26.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		199.00000	190	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,176.00000	1,174	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		183.00000	175	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		1,261.00000	1,259	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call		261.00000	251	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put		889.00000	885	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Call		206.00000	197	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.40	Put		1,134.00000	1,131	27.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Call		232.00000	222	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.25	Put		1,009.00000	1,006	26.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Call		199.00000	190	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.45	Put		1,176.00000	1,174	27.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		145.00000	138	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		1,523.00000	1,522	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		135.00000	127	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		1,613.00000	1,612	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Call		241.00000	231	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.20	Put		969.00000	965	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		176.00000	168	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put		1,304.00000	1,302	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Call		272.00000	262	25.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.05	Put		850.00000	846	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.00	Call			284.00000	273	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.00	Put			811.00000	807	25.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Call			261.00000	251	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.10	Put			889.00000	885	26.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Call			5,073.00000	5,066	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.40	Put			0.00000	0	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Call			3,573.00000	3,566	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.90	Put			0.00000	0	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Call			2,078.00000	2,075	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.40	Put			5.00000	9	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Call			749.00000	737	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.90	Put			177.00000	171	21.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Call			29.00000	23	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.40	Put			3,956.00000	3,957	36.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Call			7.00000	5	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.90	Put			5,434.00000	5,439	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Call			2.00000	1	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.40	Put			6,929.00000	6,935	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Call			5,273.00000	5,266	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.20	Put			0.00000	0	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Call			3,773.00000	3,766	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.70	Put			0.00000	0	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Call			2,275.00000	2,271	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.20	Put			2.00000	5	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Call			895.00000	884	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.70	Put			122.00000	118	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Call			32.00000	26	35.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.20	Put			3,760.00000	3,761	35.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Call			8.00000	6	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.70	Put			5,236.00000	5,240	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Call			2.00000	1	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.20	Put			6,729.00000	6,735	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Call			5,323.00000	5,316	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	3.15	Put			0.00000	0	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Call			3,823.00000	3,816	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	4.65	Put			0.00000	0	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Call			2,325.00000	2,320	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.15	Put			2.00000	4	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Call			934.00000	922	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.65	Put			111.00000	106	21.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Call			33.00000	27	35.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.15	Put			3,711.00000	3,711	35.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Call			9.00000	7	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.65	Put			5,186.00000	5,191	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	15.15	Call			2.00000	1	36.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	15.15	Put		6,679.00000	6,686	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Call		321.00000	310	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.85	Put		699.00000	694	25.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Call		296.00000	285	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.95	Put		773.00000	769	25.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Call		214.00000	205	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.35	Put		1,092.00000	1,089	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Call		1,593.00000	1,583	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.90	Put		20.00000	17	21.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Call		1,138.00000	1,127	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.40	Put		66.00000	62	21.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Call		476.00000	463	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.40	Put		403.00000	398	23.08	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Call		1,785.00000	1,780	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.70	Put		12.00000	14	23.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Call		1,315.00000	1,303	21.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.20	Put		42.00000	37	21.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Call		572.00000	559	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.20	Put		299.00000	294	22.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Call		1,833.00000	1,829	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.65	Put		11.00000	13	23.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Call		1,360.00000	1,349	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.15	Put		38.00000	33	21.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Call		598.00000	586	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.15	Put		276.00000	270	22.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Call		1,882.00000	1,878	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.60	Put		9.00000	12	24.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Call		1,406.00000	1,394	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.10	Put		33.00000	29	21.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Call		626.00000	613	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.10	Put		253.00000	248	22.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Call		46.00000	40	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.60	Put		3,173.00000	3,175	34.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Call		24.00000	19	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.60	Put		4,152.00000	4,153	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Call		365.00000	354	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.70	Put		593.00000	588	24.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Call		43.00000	38	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.70	Put		3,271.00000	3,272	34.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Call		22.00000	17	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.70	Put		4,250.00000	4,251	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Call		1,736.00000	1,730	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.75	Put		14.00000	15	23.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Call		1,270.00000	1,258	21.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.25	Put		47.00000	43	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	7.75	Call			857.00000	846	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.75	Put			135.00000	130	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Call			546.00000	534	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.25	Put			324.00000	318	22.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Call			42.00000	36	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.75	Put			3,319.00000	3,320	35.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Call			21.00000	16	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.75	Put			4,299.00000	4,301	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Call			1,688.00000	1,681	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.80	Put			16.00000	15	22.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Call			1,225.00000	1,214	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.30	Put			53.00000	48	21.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Call			820.00000	809	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.80	Put			148.00000	143	21.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Call			522.00000	509	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.30	Put			349.00000	344	22.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Call			41.00000	35	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.80	Put			3,368.00000	3,369	35.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Call			20.00000	16	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.80	Put			4,348.00000	4,350	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Call			44.00000	39	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.65	Put			3,222.00000	3,223	34.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Call			23.00000	18	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.65	Put			4,201.00000	4,202	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Call			1,980.00000	1,977	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.50	Put			7.00000	11	24.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Call			1,498.00000	1,487	21.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.00	Put			26.00000	21	21.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Call			1,054.00000	1,043	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.50	Put			81.00000	77	21.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Call			684.00000	672	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.00	Put			211.00000	206	21.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Call			49.00000	44	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.50	Put			3,076.00000	3,078	34.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Call			27.00000	21	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.50	Put			4,054.00000	4,055	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Call			0.00000	2,026	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.45	Put			0.00000	10	25.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Call			0.00000	1,534	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	6.95	Put			0.00000	18	21.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Call			0.00000	1,085	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.45	Put			0.00000	69	21.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Call			0.00000	703	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	7.95	Put			0.00000	187	21.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	8.45	Call			0.00000	442	23.24	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 14/09/2009 Currency Future	8.45	Put			0.00000	426	23.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Call			0.00000	45	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.45	Put			0.00000	3,029	34.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Call			0.00000	22	36.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	12.45	Put			0.00000	4,006	36.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			8.59250		8.60020		23.28	77,332.50	9	3,146.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			602.00000	591	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			602.00000	598	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			548.00000	537	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			698.00000	695	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			584.00000	572	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			633.00000	630	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			1,319.00000	1,305	20.97	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			119.00000	113	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			499.00000	489	24.27	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			799.00000	796	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			484.00000	474	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			834.00000	831	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			499.00000	489	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			799.00000	796	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			515.00000	504	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			765.00000	762	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			565.00000	554	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			665.00000	662	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			351.00000	342	26.26	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,250.00000	1,250	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			531.00000	520	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			731.00000	728	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			470.00000	460	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			869.00000	867	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			429.00000	420	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			979.00000	977	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			393.00000	384	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,093.00000	1,091	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			371.00000	362	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,171.00000	1,170	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			361.00000	352	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,210.00000	1,210	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			393.00000	384	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,093.00000	1,091	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			341.00000	333	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,291.00000	1,290	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			417.00000	407	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,016.00000	1,015	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			361.00000	352	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,210.00000	1,210	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		298.00000	290	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		1,497.00000	1,498	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		283.00000	276	27.59	0.00	0	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,582.00000	1,583	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		248.00000	242	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,798.00000	1,800	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		268.00000	262	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		1,668.00000	1,669	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		290.00000	283	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,540.00000	1,540	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		290.00000	283	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		1,540.00000	1,540	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		262.00000	255	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		1,712.00000	1,713	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		90.00000	87	33.53	0.00	0	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		3,790.00000	3,794	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		223.00000	218	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,973.00000	1,975	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		212.00000	206	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,062.00000	2,064	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		206.00000	201	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		2,106.00000	2,109	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		196.00000	191	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		2,196.00000	2,199	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		178.00000	173	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,377.00000	2,380	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		158.00000	154	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		2,608.00000	2,611	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		161.00000	157	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		2,561.00000	2,565	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		169.00000	165	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,469.00000	2,472	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		229.00000	223	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,929.00000	1,931	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		217.00000	212	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,017.00000	2,019	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		191.00000	186	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,241.00000	2,244	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		182.00000	177	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,332.00000	2,335	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		178.00000	173	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,377.00000	2,380	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		242.00000	236	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,842.00000	1,843	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Call			255.00000	249	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,755.00000	1,757	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			201.00000	196	29.43	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,151.00000	2,154	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			187.00000	182	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,286.00000	2,289	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			255.00000	249	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,755.00000	1,757	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			66.00000	63	34.65	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			4,466.00000	4,470	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			150.00000	146	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			2,700.00000	2,704	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			154.00000	150	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			2,654.00000	2,658	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			140.00000	136	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			2,840.00000	2,844	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			147.00000	143	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			2,747.00000	2,750	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			90.00000	87	33.53	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			3,790.00000	3,794	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			122.00000	119	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,122.00000	3,126	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			128.00000	124	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,028.00000	3,032	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			103.00000	100	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			3,503.00000	3,507	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			86.00000	83	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			3,886.00000	3,890	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			72.00000	69	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,272.00000	4,276	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			61.00000	57	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			4,661.00000	4,665	34.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			107.00000	104	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,407.00000	3,412	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			75.00000	72	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,175.00000	4,179	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			64.00000	60	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			4,563.00000	4,567	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			645.00000	633	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			544.00000	540	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			442.00000	432	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			942.00000	940	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			314.00000	306	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,414.00000	1,414	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			99.00000	96	33.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.10	Put		3,599.00000	3,603	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		59.00000	55	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		4,758.00000	4,763	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		690.00000	677	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		489.00000	485	22.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		332.00000	324	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,331.00000	1,331	26.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		242.00000	236	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,842.00000	1,843	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		134.00000	130	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		2,934.00000	2,937	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		79.00000	75	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,078.00000	4,083	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		531.00000	520	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		731.00000	728	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		112.00000	109	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,312.00000	3,316	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		52.00000	49	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,052.00000	5,056	35.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		82.00000	79	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		3,982.00000	3,986	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		64.00000	60	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		4,563.00000	4,567	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		50.00000	47	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		5,150.00000	5,154	35.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		565.00000	554	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		665.00000	662	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		117.00000	113	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		3,217.00000	3,221	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		69.00000	66	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		4,369.00000	4,373	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		54.00000	51	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		4,954.00000	4,958	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		602.00000	591	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		602.00000	598	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		94.00000	91	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		3,694.00000	3,699	33.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		72.00000	69	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,272.00000	4,276	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		56.00000	53	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		4,856.00000	4,860	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		382.00000	373	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,132.00000	1,130	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		275.00000	269	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		1,625.00000	1,626	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Call			114.00000	111	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,264.00000	3,268	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			88.00000	85	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			3,838.00000	3,842	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			68.00000	64	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			4,417.00000	4,422	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			53.00000	50	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,003.00000	5,007	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			788.00000	775	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			388.00000	383	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			112.00000	109	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,312.00000	3,316	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			842.00000	829	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			342.00000	337	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			871.00000	857	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			320.00000	315	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			405.00000	395	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,054.00000	1,053	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			158.00000	154	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			2,608.00000	2,611	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			119.00000	116	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,169.00000	3,173	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			92.00000	89	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			3,742.00000	3,746	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			71.00000	67	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,320.00000	4,325	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			960.00000	947	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			260.00000	254	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			442.00000	432	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			942.00000	940	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			99.00000	96	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			3,599.00000	3,603	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			929.00000	916	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			279.00000	274	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			623.00000	611	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			573.00000	569	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			306.00000	298	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,456.00000	1,456	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			165.00000	161	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			2,515.00000	2,518	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			125.00000	121	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,075.00000	3,079	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			97.00000	93	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			3,646.00000	3,651	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			60.00000	56	35.05	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	13.25	Put		4,710.00000	4,714	35.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,091.00000	1,077	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	185	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		737.00000	725	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		437.00000	432	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		140.00000	136	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		2,840.00000	2,844	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		1,125.00000	1,112	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		175.00000	170	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		763.00000	750	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		412.00000	407	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		515.00000	504	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		765.00000	762	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		143.00000	139	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		2,793.00000	2,797	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		110.00000	106	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,359.00000	3,364	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		1,161.00000	1,148	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		161.00000	155	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		900.00000	886	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		299.00000	294	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		417.00000	407	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,016.00000	1,015	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		713.00000	701	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		463.00000	458	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		137.00000	133	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		2,887.00000	2,891	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		105.00000	102	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		3,455.00000	3,459	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		80.00000	77	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,030.00000	4,035	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		49.00000	46	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		5,199.00000	5,203	35.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		107.00000	104	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,407.00000	3,412	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		47.00000	43	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		5,346.00000	5,351	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		48.00000	45	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		5,248.00000	5,252	35.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		110.00000	106	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,359.00000	3,364	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		84.00000	81	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		3,934.00000	3,938	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		51.00000	48	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		5,101.00000	5,105	35.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.00	Call			45.00000	41	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			5,445.00000	5,449	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			815.00000	802	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			365.00000	359	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			737.00000	725	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			437.00000	432	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			788.00000	775	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			388.00000	383	22.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			1,091.00000	1,077	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	185	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			871.00000	857	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			320.00000	315	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			667.00000	655	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			516.00000	512	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			119.00000	116	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,169.00000	3,173	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			71.00000	67	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,320.00000	4,325	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			44.00000	41	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			5,494.00000	5,498	36.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			992.00000	978	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			241.00000	236	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			55.00000	52	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			4,905.00000	4,909	35.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			1,057.00000	1,043	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			207.00000	201	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			57.00000	54	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			4,807.00000	4,811	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			1,444.00000	1,430	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			93.00000	87	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			584.00000	572	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			633.00000	630	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			201.00000	196	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,151.00000	2,154	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			77.00000	74	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,127.00000	4,131	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			65.00000	61	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			4,515.00000	4,519	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			1,486.00000	1,472	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			86.00000	80	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			1,200.00000	1,186	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			149.00000	144	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			484.00000	474	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			834.00000	831	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			173.00000	169	30.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.85	Put		2,423.00000	2,426	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		125.00000	121	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,075.00000	3,079	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		57.00000	54	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		4,807.00000	4,811	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		1,402.00000	1,388	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		101.00000	95	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,750.00000	1,737	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		50.00000	45	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		1,091.00000	1,077	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	185	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,796.00000	1,783	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		46.00000	40	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		248.00000	242	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		1,798.00000	1,800	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,705.00000	1,692	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		55.00000	49	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		1,057.00000	1,043	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		207.00000	201	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		713.00000	701	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		463.00000	458	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		235.00000	229	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		1,885.00000	1,887	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		88.00000	85	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		3,838.00000	3,842	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,705.00000	1,692	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		55.00000	49	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,842.00000	1,829	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		41.00000	36	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		5,050.00000	5,043	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		3,553.00000	3,546	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		2.00000	4	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		2,076.00000	2,064	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		25.00000	22	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		24.00000	21	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		6,974.00000	6,979	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		5,300.00000	5,293	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,802.00000	3,795	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		2.00000	3	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		2,317.00000	2,309	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		17.00000	16	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		1,024.00000	1,010	21.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		224.00000	218	21.41	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 14/12/2009 Currency Future	15.30	Call			28.00000	25	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			6,728.00000	6,732	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			1,360.00000	1,346	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			110.00000	104	20.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			929.00000	916	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			279.00000	274	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			623.00000	611	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			573.00000	569	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			77.00000	74	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,127.00000	4,131	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			3,602.00000	3,596	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			2.00000	3	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			2,611.00000	2,604	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			10.00000	12	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			1,661.00000	1,647	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			60.00000	55	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,808.00000	2,802	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			7.00000	9	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			37.00000	33	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,037.00000	6,041	37.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			31.00000	27	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			6,580.00000	6,585	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,852.00000	3,845	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			2.00000	2	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,857.00000	2,851	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			7.00000	9	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,888.00000	1,875	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			37.00000	32	21.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			29.00000	26	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			6,679.00000	6,683	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,752.00000	3,745	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			2.00000	3	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,758.00000	2,752	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			8.00000	10	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			27.00000	24	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			6,777.00000	6,782	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,702.00000	3,695	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			2.00000	3	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,709.00000	2,703	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			9.00000	10	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			27.00000	23	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			6,826.00000	6,831	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,952.00000	3,945	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			1.00000	2	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,956.00000	2,950	26.26	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 14/12/2009 Currency Future	5.65	Put		6.00000	8	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,981.00000	1,968	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		30.00000	26	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		0.00000	3,994	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	2	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		0.00000	3,000	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		0.00000	7	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		0.00000	2,015	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		0.00000	23	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	28	38.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		0.00000	6,536	38.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.71960	8.72570		23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		720.00000	712	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		745.00000	742	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		668.00000	659	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		842.00000	840	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		620.00000	611	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		944.00000	942	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		651.00000	643	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		875.00000	873	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		685.00000	676	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		809.00000	807	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		590.00000	582	24.38	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,014.00000	1,012	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		549.00000	541	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,123.00000	1,121	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		523.00000	516	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,198.00000	1,196	25.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		488.00000	481	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		1,312.00000	1,311	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		511.00000	504	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,235.00000	1,234	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		466.00000	459	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,391.00000	1,390	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		466.00000	459	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,391.00000	1,390	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		257.00000	252	29.07	0.00	0	16,483.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,581.00000	2,583	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		215.00000	211	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,989.00000	2,991	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		477.00000	470	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,351.00000	1,350	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		417.00000	411	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		1,592.00000	1,592	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		392.00000	386	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,716.00000	1,716	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		352.00000	346	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,926.00000	1,927	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		384.00000	378	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,758.00000	1,758	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		409.00000	402	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,633.00000	1,633	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		409.00000	402	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,633.00000	1,633	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		376.00000	370	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,800.00000	1,800	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		160.00000	156	31.41	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		3,734.00000	3,736	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		427.00000	420	26.30	0.00	0	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,551.00000	1,551	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		376.00000	370	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,800.00000	1,800	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		323.00000	317	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,097.00000	2,098	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		316.00000	310	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,140.00000	2,141	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		330.00000	324	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,054.00000	2,055	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		309.00000	304	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,183.00000	2,184	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		290.00000	285	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,315.00000	2,315	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		262.00000	257	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,537.00000	2,538	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		238.00000	233	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		2,762.00000	2,763	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		243.00000	238	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		2,717.00000	2,718	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		252.00000	247	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,626.00000	2,628	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		247.00000	242	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,672.00000	2,673	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		279.00000	273	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,403.00000	2,404	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		284.00000	279	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,359.00000	2,360	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		268.00000	263	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,492.00000	2,493	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		257.00000	252	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,581.00000	2,583	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.90	Call			273.00000	268	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,447.00000	2,448	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			296.00000	291	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			2,271.00000	2,271	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			309.00000	304	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,183.00000	2,184	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			284.00000	279	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			2,359.00000	2,360	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			233.00000	228	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			2,807.00000	2,809	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			220.00000	216	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			2,935.00000	2,936	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			228.00000	224	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,853.00000	2,854	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			228.00000	224	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			2,853.00000	2,854	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			224.00000	219	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,898.00000	2,900	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			203.00000	199	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,127.00000	3,129	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			219.00000	215	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			2,944.00000	2,945	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			195.00000	191	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,220.00000	3,221	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			211.00000	206	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,035.00000	3,037	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			207.00000	202	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,081.00000	3,083	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			446.00000	439	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,470.00000	1,470	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			392.00000	386	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			1,716.00000	1,716	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			360.00000	354	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			1,884.00000	1,885	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			344.00000	339	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,969.00000	1,969	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			146.00000	142	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			3,970.00000	3,973	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			499.00000	492	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,274.00000	1,273	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			207.00000	202	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,081.00000	3,083	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			91.00000	88	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,065.00000	5,068	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			536.00000	528	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,160.00000	1,159	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		279.00000	273	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,403.00000	2,404	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		98.00000	95	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		4,922.00000	4,925	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		562.00000	554	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,086.00000	1,085	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		103.00000	100	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		4,828.00000	4,831	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		576.00000	568	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,050.00000	1,048	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		252.00000	247	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		2,626.00000	2,628	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		106.00000	103	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		4,780.00000	4,783	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		604.00000	596	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		979.00000	977	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		112.00000	108	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		4,686.00000	4,689	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		188.00000	184	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,312.00000	3,314	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		79.00000	77	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,304.00000	5,307	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		456.00000	449	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,430.00000	1,429	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		199.00000	195	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,173.00000	3,175	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		192.00000	187	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,266.00000	3,268	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		81.00000	79	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,256.00000	5,259	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		188.00000	184	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,312.00000	3,314	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		181.00000	177	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,406.00000	3,408	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		175.00000	171	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,499.00000	3,501	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		71.00000	69	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		5,496.00000	5,499	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		436.00000	430	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,510.00000	1,510	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		233.00000	228	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		2,807.00000	2,809	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		192.00000	187	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,266.00000	3,268	30.50	0.00	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	11.90	Call		185.00000	181	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,359.00000	3,361	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		77.00000	75	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,352.00000	5,355	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		86.00000	83	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,160.00000	5,164	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		549.00000	541	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,123.00000	1,121	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		101.00000	98	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		4,875.00000	4,878	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		702.00000	694	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		777.00000	774	23.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		118.00000	114	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		4,592.00000	4,595	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		651.00000	643	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		875.00000	873	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		303.00000	297	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,227.00000	2,228	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		247.00000	242	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		2,672.00000	2,673	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		109.00000	106	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		4,733.00000	4,736	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		273.00000	268	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,447.00000	2,448	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		224.00000	219	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,898.00000	2,900	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		95.00000	93	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		4,970.00000	4,973	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		316.00000	310	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,140.00000	2,141	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		303.00000	297	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,227.00000	2,228	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		115.00000	111	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		4,639.00000	4,642	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		635.00000	627	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		909.00000	907	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		93.00000	90	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,017.00000	5,020	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		120.00000	116	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		4,544.00000	4,547	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		779.00000	770	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		654.00000	651	22.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		337.00000	331	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,011.00000	2,012	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		126.00000	122	32.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Put		4,400.00000	4,402	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		800.00000	791	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		624.00000	621	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		344.00000	339	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,969.00000	1,969	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		128.00000	124	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		4,352.00000	4,355	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		844.00000	834	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		568.00000	565	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		132.00000	128	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		4,256.00000	4,259	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		822.00000	812	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		596.00000	593	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		368.00000	362	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,842.00000	1,843	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		352.00000	346	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,926.00000	1,927	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		130.00000	126	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		4,304.00000	4,307	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		1,017.00000	1,007	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		392.00000	388	21.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		400.00000	394	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,674.00000	1,674	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		149.00000	145	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		3,923.00000	3,925	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		990.00000	981	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		415.00000	411	21.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		1,073.00000	1,063	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		347.00000	344	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		436.00000	430	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,510.00000	1,510	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		154.00000	150	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		3,828.00000	3,831	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		1,102.00000	1,092	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		326.00000	322	21.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		157.00000	153	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		3,781.00000	3,784	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		914.00000	905	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		488.00000	485	22.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		384.00000	378	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,758.00000	1,758	26.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		368.00000	362	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,842.00000	1,843	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		139.00000	135	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,113.00000	4,116	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.05	Call			1,045.00000	1,035	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			369.00000	365	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			427.00000	420	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,551.00000	1,551	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			151.00000	148	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			3,876.00000	3,878	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			1,132.00000	1,122	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			306.00000	302	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			456.00000	449	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,430.00000	1,429	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			1,295.00000	1,285	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			219.00000	215	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			511.00000	504	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,235.00000	1,234	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			157.00000	153	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			3,781.00000	3,784	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			1,332.00000	1,322	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			206.00000	202	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			1,370.00000	1,359	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			194.00000	190	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			536.00000	528	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,160.00000	1,159	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			163.00000	159	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			3,687.00000	3,689	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			1,408.00000	1,398	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			182.00000	178	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			5,076.00000	5,070	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			3,581.00000	3,579	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			6.00000	10	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			2,129.00000	2,120	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			53.00000	51	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			141.00000	138	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,065.00000	4,068	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			32.00000	31	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			6,956.00000	6,961	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			5,326.00000	5,320	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,830.00000	3,827	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			4.00000	7	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			2,361.00000	2,357	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			36.00000	38	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			37.00000	35	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			6,711.00000	6,715	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			1,566.00000	1,556	20.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.30	Put			141.00000	136	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			604.00000	596	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			979.00000	977	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			576.00000	568	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,050.00000	1,048	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			477.00000	470	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,351.00000	1,350	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			178.00000	174	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,452.00000	3,454	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,631.00000	3,629	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			5.00000	9	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,647.00000	2,646	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			21.00000	26	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,732.00000	1,722	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			107.00000	102	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			172.00000	168	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			3,546.00000	3,548	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			122.00000	118	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			4,496.00000	4,499	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,780.00000	3,777	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			5.00000	8	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,792.00000	2,791	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			16.00000	22	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,861.00000	1,851	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			85.00000	81	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,840.00000	2,840	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			15.00000	20	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,905.00000	1,895	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			79.00000	75	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,880.00000	3,877	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			4.00000	7	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,889.00000	2,889	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			13.00000	19	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,949.00000	1,939	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			73.00000	69	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			1,162.00000	1,152	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			286.00000	283	21.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,681.00000	3,678	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			5.00000	9	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,695.00000	2,694	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			19.00000	25	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,775.00000	1,764	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			99.00000	95	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,979.00000	3,976	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			4.00000	6	29.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,987.00000	2,986	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			11.00000	17	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			2,038.00000	2,028	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			62.00000	58	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			1,225.00000	1,215	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			249.00000	246	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			0.00000	4,026	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			0.00000	6	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			0.00000	3,035	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			0.00000	16	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			0.00000	2,073	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			0.00000	54	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			0.00000	1,248	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			0.00000	228	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			0.00000	730	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			0.00000	711	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			0.00000	162	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			0.00000	3,642	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.84620		8.85340		23.19	0.00	0	88.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			846.00000	837	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			843.00000	841	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			793.00000	784	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			940.00000	937	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			828.00000	819	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			875.00000	872	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			776.00000	767	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			973.00000	971	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			729.00000	719	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,075.00000	1,073	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			744.00000	735	23.88	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,041.00000	1,038	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			760.00000	751	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,007.00000	1,004	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			810.00000	801	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			907.00000	905	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			671.00000	661	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,217.00000	1,215	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			644.00000	635	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,290.00000	1,288	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			606.00000	597	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,403.00000	1,401	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			631.00000	622	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,328.00000	1,326	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			583.00000	574	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,480.00000	1,478	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	9.60	Call			619.00000	609	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,365.00000	1,363	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			270.00000	263	29.31	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,317.00000	3,316	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			595.00000	585	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,441.00000	1,439	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			530.00000	521	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,677.00000	1,675	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			502.00000	493	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			1,798.00000	1,797	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			458.00000	450	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,005.00000	2,003	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			493.00000	484	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			1,839.00000	1,838	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			520.00000	511	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,717.00000	1,715	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			249.00000	241	29.68	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,545.00000	3,545	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			671.00000	661	24.46	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,217.00000	1,215	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			1,235.00000	1,227	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			382.00000	381	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			572.00000	563	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,518.00000	1,517	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			550.00000	541	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,597.00000	1,595	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			511.00000	502	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			1,757.00000	1,756	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			475.00000	467	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			1,922.00000	1,920	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			229.00000	222	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			3,776.00000	3,776	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			1,207.00000	1,199	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			404.00000	403	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			561.00000	552	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,558.00000	1,556	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			540.00000	531	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,637.00000	1,635	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			484.00000	475	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			1,880.00000	1,879	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			467.00000	458	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			1,964.00000	1,962	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			226.00000	219	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			3,822.00000	3,822	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			1,128.00000	1,119	21.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.20	Put		474.00000	473	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		550.00000	541	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,597.00000	1,595	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		475.00000	467	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		1,922.00000	1,920	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		441.00000	433	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,088.00000	2,087	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		215.00000	208	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		3,962.00000	3,962	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		1,054.00000	1,045	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		551.00000	549	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		520.00000	511	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,717.00000	1,715	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		467.00000	458	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		1,964.00000	1,962	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		450.00000	441	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,046.00000	2,045	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		433.00000	425	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,130.00000	2,128	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		418.00000	409	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,214.00000	2,213	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		205.00000	198	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,102.00000	4,102	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		1,154.00000	1,145	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		450.00000	449	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		561.00000	552	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,558.00000	1,556	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		218.00000	212	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		3,915.00000	3,915	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		1,392.00000	1,384	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		288.00000	288	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		657.00000	648	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,254.00000	1,252	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		540.00000	531	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,637.00000	1,635	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		1,427.00000	1,419	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		274.00000	273	20.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		572.00000	563	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,518.00000	1,517	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		245.00000	237	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		3,591.00000	3,591	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		1,464.00000	1,455	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		260.00000	259	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		684.00000	675	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,181.00000	1,179	24.34	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 14/06/2010 Currency Future	9.45	Call			657.00000	648	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,254.00000	1,252	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			241.00000	234	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			3,637.00000	3,637	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			1,500.00000	1,492	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			247.00000	246	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			699.00000	689	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,145.00000	1,143	24.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			5,104.00000	5,097	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			3,615.00000	3,611	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			12.00000	15	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			2,191.00000	2,182	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			87.00000	86	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			1,103.00000	1,094	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			499.00000	498	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			339.00000	330	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			2,735.00000	2,734	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			114.00000	109	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			5,511.00000	5,513	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			58.00000	55	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			6,954.00000	6,958	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			5,353.00000	5,346	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,862.00000	3,858	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			9.00000	12	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			2,417.00000	2,408	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			64.00000	62	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			369.00000	360	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			2,515.00000	2,514	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			222.00000	215	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			3,869.00000	3,869	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			128.00000	122	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			5,274.00000	5,276	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			64.00000	61	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			6,711.00000	6,715	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,690.00000	1,682	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			186.00000	185	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			713.00000	704	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,110.00000	1,108	24.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			631.00000	622	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,328.00000	1,326	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			275.00000	267	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			3,272.00000	3,271	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			3,665.00000	3,660	25.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.20	Put		11.00000	14	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,696.00000	2,686	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		42.00000	40	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,809.00000	1,801	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		156.00000	155	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		344.00000	336	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		2,691.00000	2,690	28.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		179.00000	172	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,525.00000	4,526	31.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,885.00000	2,875	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		31.00000	29	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,974.00000	1,966	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		121.00000	120	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		261.00000	254	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,408.00000	3,408	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		190.00000	183	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,336.00000	4,337	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		328.00000	319	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		2,824.00000	2,823	28.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		233.00000	226	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		3,730.00000	3,730	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		171.00000	165	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		4,667.00000	4,669	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,911.00000	3,908	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		8.00000	11	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,933.00000	2,923	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		29.00000	27	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		2,017.00000	2,008	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		113.00000	112	21.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		1,263.00000	1,255	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		360.00000	359	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		316.00000	308	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		2,913.00000	2,912	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		163.00000	157	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		4,760.00000	4,761	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,763.00000	3,759	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		10.00000	13	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,790.00000	2,780	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		36.00000	34	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,891.00000	1,883	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		138.00000	137	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		1,180.00000	1,172	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		427.00000	426	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		425.00000	417	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,172.00000	2,171	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.60	Call			300.00000	292	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,046.00000	3,046	28.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			153.00000	147	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			4,899.00000	4,901	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,714.00000	3,710	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			10.00000	14	25.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,743.00000	2,733	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			39.00000	37	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,850.00000	1,842	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			147.00000	145	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			295.00000	287	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,091.00000	3,090	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			212.00000	205	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,008.00000	4,009	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			149.00000	144	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			4,946.00000	4,948	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			410.00000	402	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,257.00000	2,255	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			290.00000	282	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,136.00000	3,135	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			208.00000	201	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,055.00000	4,055	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			146.00000	140	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			4,993.00000	4,994	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			311.00000	302	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			2,957.00000	2,956	28.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			160.00000	154	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			4,806.00000	4,808	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,961.00000	3,957	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			7.00000	11	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,980.00000	2,971	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			27.00000	25	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			2,059.00000	2,051	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			106.00000	105	21.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			1,293.00000	1,284	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			339.00000	338	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			458.00000	450	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,005.00000	2,003	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			322.00000	314	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			2,868.00000	2,867	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			167.00000	161	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			4,714.00000	4,715	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			0.00000	4,007	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			0.00000	11	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			0.00000	3,019	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.85	Put		0.00000	23	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		0.00000	2,094	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		0.00000	98	21.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		0.00000	1,314	20.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		0.00000	318	20.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.23490	13.22060		20.47	66,174.50	5	22,041.00
£ / R On 12/06/2009 Currency Future	13.20	Call		264.00000	258	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.20	Put		244.00000	223	20.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Call		224.00000	216	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.30	Put		303.00000	281	21.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call		312.00000	306	19.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put		192.00000	172	19.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call		288.00000	281	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put		217.00000	196	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Call		243.00000	236	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.25	Put		273.00000	251	20.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Call		400.00000	396	19.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.95	Put		129.00000	111	19.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Call		511.00000	511	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.80	Put		90.00000	76	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Call		549.00000	550	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.75	Put		78.00000	65	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Call		588.00000	591	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.70	Put		68.00000	56	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Call		712.00000	718	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.55	Put		42.00000	33	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call		628.00000	632	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put		58.00000	47	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Call		471.00000	470	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.85	Put		101.00000	85	19.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		189.00000	182	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		369.00000	347	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Call		206.00000	198	21.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.35	Put		335.00000	313	21.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Call		175.00000	166	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.45	Put		404.00000	382	22.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		81.00000	69	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		761.00000	734	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call		136.00000	126	22.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Put		515.00000	491	22.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		124.00000	114	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		554.00000	529	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		114.00000	103	23.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		594.00000	568	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.85	Call			88.00000	76	23.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			718.00000	691	23.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			57.00000	47	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			887.00000	862	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			72.00000	61	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			802.00000	776	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			81.00000	69	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			761.00000	734	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			65.00000	54	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			844.00000	819	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			45.00000	36	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			974.00000	951	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			40.00000	31	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			1,019.00000	996	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			35.00000	27	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,064.00000	1,042	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			31.00000	23	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			1,110.00000	1,088	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			51.00000	41	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			930.00000	906	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			11.00000	8	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,441.00000	1,423	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			5.00000	3	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,685.00000	1,668	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,180.00000	2,166	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3.00000	2	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,882.00000	1,867	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			4.00000	2	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,783.00000	1,767	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3.00000	2	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,833.00000	1,817	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			5.00000	3	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,685.00000	1,668	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			23.00000	17	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,203.00000	1,182	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			15.00000	11	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,345.00000	1,326	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			10.00000	7	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,489.00000	1,472	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			7.00000	5	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,587.00000	1,570	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			6.00000	4	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,636.00000	1,619	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			5.00000	3	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.95	Put			1,734.00000	1,718	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			11.00000	8	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,441.00000	1,423	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			8.00000	6	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,538.00000	1,521	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			13.00000	9	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,393.00000	1,374	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			13.00000	9	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,393.00000	1,374	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			18.00000	13	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,297.00000	1,278	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			27.00000	20	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			1,156.00000	1,135	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			20.00000	15	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,250.00000	1,230	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,131.00000	2,116	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,932.00000	1,916	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			2,131.00000	2,116	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			3.00000	2	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,833.00000	1,817	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			2,230.00000	2,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			2.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			2,031.00000	2,016	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			45.00000	36	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			974.00000	951	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			6.00000	4	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,636.00000	1,619	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			2.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,981.00000	1,966	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,330.00000	2,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,680.00000	2,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,929.00000	2,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,630.00000	2,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,430.00000	2,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			2,480.00000	2,465	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,380.00000	2,365	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			2,530.00000	2,515	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			2,380.00000	2,365	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,129.00000	3,115	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,779.00000	2,765	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,879.00000	2,865	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			3,279.00000	3,265	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,979.00000	2,965	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,179.00000	3,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,379.00000	3,365	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,479.00000	3,465	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			3,529.00000	3,515	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			3,229.00000	3,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			3,029.00000	3,015	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,579.00000	3,565	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,929.00000	3,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,829.00000	3,815	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			4,279.00000	4,265	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			4,579.00000	4,565	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			5,179.00000	5,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			5,779.00000	5,765	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,929.00000	5,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			0.00000	0	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.80	Put			5,579.00000	5,565	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			5,129.00000	5,115	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			5,029.00000	5,015	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			5,529.00000	5,515	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			4,029.00000	4,015	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,079.00000	3,065	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,580.00000	2,565	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			3.00000	2	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,882.00000	1,867	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,081.00000	2,066	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			2,180.00000	2,166	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			2,280.00000	2,265	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			7.00000	5	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,587.00000	1,570	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			2,081.00000	2,066	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			2.00000	1	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,932.00000	1,916	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			2,330.00000	2,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,580.00000	2,565	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,680.00000	2,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			2,430.00000	2,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,979.00000	2,965	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,680.00000	2,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,879.00000	2,865	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,730.00000	2,715	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,829.00000	2,815	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.40	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			3,179.00000	3,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,779.00000	2,765	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			3,079.00000	3,065	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			3,379.00000	3,365	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			3,579.00000	3,565	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			3,479.00000	3,465	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,679.00000	3,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,779.00000	3,765	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			3,679.00000	3,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,879.00000	3,865	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			3,329.00000	3,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,429.00000	3,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,629.00000	3,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,729.00000	3,715	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,929.00000	2,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			3,129.00000	3,115	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			3,629.00000	3,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,129.00000	4,115	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			4,229.00000	4,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,329.00000	4,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			4,429.00000	4,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			5,229.00000	5,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			0.00000	0	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.55	Put		5,329.00000	5,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,429.00000	5,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,629.00000	5,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put		5,729.00000	5,715	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,829.00000	5,815	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put		4,629.00000	4,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,729.00000	4,715	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put		4,829.00000	4,815	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,929.00000	4,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put		4,729.00000	4,715	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put		4,929.00000	4,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put		5,229.00000	5,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put		5,429.00000	5,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put		5,279.00000	5,265	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put		5,379.00000	5,365	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put		5,479.00000	5,465	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put		5,679.00000	5,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put		5,879.00000	5,865	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put		5,979.00000	5,965	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put		5,629.00000	5,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put		5,829.00000	5,815	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put		6,029.00000	6,015	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put		6,129.00000	6,115	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	19.45	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			6,229.00000	6,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			6,329.00000	6,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			5,679.00000	5,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			6,079.00000	6,065	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			6,179.00000	6,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,179.00000	4,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			4,379.00000	4,365	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			4,479.00000	4,465	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,679.00000	4,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			4,779.00000	4,765	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,879.00000	4,865	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,979.00000	4,965	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,879.00000	3,865	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,979.00000	3,965	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			4,079.00000	4,065	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			4,179.00000	4,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			4,679.00000	4,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			3,429.00000	3,415	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,929.00000	3,915	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,829.00000	3,815	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			4,129.00000	4,115	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			4,329.00000	4,315	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			0.00000	0	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.45	Put		3,229.00000	3,215	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,630.00000	2,615	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		15.00000	11	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		1,345.00000	1,326	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		105.00000	93	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		634.00000	608	23.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		57.00000	47	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		887.00000	862	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		96.00000	84	23.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		676.00000	650	23.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		23.00000	17	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		1,203.00000	1,182	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Call		161.00000	153	22.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.50	Put		440.00000	418	22.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		96.00000	84	23.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		676.00000	650	23.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		88.00000	76	23.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		718.00000	691	23.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		27.00000	20	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,156.00000	1,135	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		31.00000	23	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		1,110.00000	1,088	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		148.00000	139	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		477.00000	454	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Call		124.00000	114	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.65	Put		554.00000	529	22.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Call		148.00000	139	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.55	Put		477.00000	454	22.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Call		189.00000	182	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.40	Put		369.00000	347	21.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Call		5,321.00000	5,335	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.90	Put		0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Call		3,821.00000	3,835	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	9.40	Put		0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Call		2,321.00000	2,335	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.90	Put		0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call		845.00000	853	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put		25.00000	18	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put		5,179.00000	5,165	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Call		0.00000	0	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.90	Put		6,679.00000	6,665	23.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Call		5,771.00000	5,785	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.45	Put		0.00000	0	20.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	8.95	Call			4,271.00000	4,285	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.95	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Call			2,771.00000	2,785	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.45	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Call			1,274.00000	1,287	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.95	Put			3.00000	2	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Call			6,021.00000	6,035	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	7.20	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Call			4,521.00000	4,535	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	8.70	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Call			3,021.00000	3,035	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	10.20	Put			0.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Call			1,522.00000	1,535	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	11.70	Put			1.00000	0	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			432.00000	430	19.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			112.00000	95	19.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Call			369.00000	364	19.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.00	Put			148.00000	129	19.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Call			800.00000	807	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.45	Put			29.00000	22	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Call			340.00000	334	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.05	Put			169.00000	149	19.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Call			937.00000	947	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.30	Put			17.00000	12	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Call			845.00000	853	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.40	Put			25.00000	18	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Call			756.00000	762	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.50	Put			35.00000	27	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			670.00000	674	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			49.00000	39	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Call			432.00000	430	19.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.90	Put			112.00000	95	19.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Call			984.00000	995	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.25	Put			14.00000	10	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Call			891.00000	900	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.35	Put			20.00000	15	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Call			670.00000	674	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.60	Put			49.00000	39	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Call			312.00000	306	19.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.10	Put			192.00000	172	19.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Call			628.00000	632	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	12.65	Put			58.00000	47	20.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Call			288.00000	281	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.15	Put			217.00000	196	20.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.60	Call			136.00000	126	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.60	Put		515.00000	491	22.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			13.45680	13.44000		20.91	0.00	0	3,582.00
£ / R On 14/09/2009 Currency Future	13.45	Call		622.00000	625	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.45	Put		632.00000	618	20.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Call		583.00000	586	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.55	Put		693.00000	679	21.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Call		684.00000	688	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.30	Put		544.00000	531	20.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		642.00000	645	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		602.00000	589	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Call		729.00000	733	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.20	Put		489.00000	476	20.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		753.00000	757	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		463.00000	450	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Call		833.00000	838	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.00	Put		393.00000	381	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Call		863.00000	869	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.95	Put		373.00000	362	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		894.00000	900	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		354.00000	343	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Call		990.00000	997	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.75	Put		300.00000	290	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		926.00000	931	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		336.00000	325	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Call		804.00000	808	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.05	Put		414.00000	402	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Call		642.00000	645	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.40	Put		602.00000	589	20.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call		565.00000	567	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put		725.00000	710	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		547.00000	549	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		757.00000	743	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		415.00000	417	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,075.00000	1,060	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call		498.00000	500	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put		858.00000	844	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		469.00000	471	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		929.00000	914	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call		483.00000	485	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put		893.00000	878	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call		469.00000	471	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put		929.00000	914	22.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		428.00000	430	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		1,038.00000	1,023	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		372.00000	374	22.88	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	14.25	Put		1,182.00000	1,167	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call		387.00000	389	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put		1,147.00000	1,132	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call		415.00000	417	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put		1,075.00000	1,060	22.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		343.00000	344	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,253.00000	1,237	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		316.00000	317	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,326.00000	1,310	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		303.00000	304	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,363.00000	1,347	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		357.00000	359	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		1,217.00000	1,202	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		224.00000	224	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,634.00000	1,617	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		178.00000	178	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,838.00000	1,821	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		111.00000	110	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		2,271.00000	2,253	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		141.00000	141	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		2,051.00000	2,034	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		155.00000	155	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,965.00000	1,948	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		170.00000	170	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,880.00000	1,863	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		224.00000	224	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,634.00000	1,617	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		278.00000	279	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,438.00000	1,422	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		244.00000	245	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,554.00000	1,538	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		178.00000	178	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,838.00000	1,821	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		195.00000	195	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,755.00000	1,739	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		214.00000	214	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,674.00000	1,657	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		187.00000	187	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,797.00000	1,780	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		204.00000	205	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,714.00000	1,698	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		234.00000	234	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,594.00000	1,577	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		214.00000	214	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,674.00000	1,657	22.88	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	15.30	Call			148.00000	148	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,008.00000	1,991	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			162.00000	162	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,922.00000	1,906	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			255.00000	256	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,515.00000	1,499	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			141.00000	141	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			2,051.00000	2,034	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			111.00000	110	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			2,271.00000	2,253	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			128.00000	128	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			2,138.00000	2,121	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			105.00000	105	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			2,315.00000	2,298	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			100.00000	100	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			2,360.00000	2,343	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			122.00000	122	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			2,182.00000	2,165	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			329.00000	330	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,289.00000	1,273	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			91.00000	90	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,451.00000	2,433	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			266.00000	267	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,476.00000	1,460	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			234.00000	234	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,594.00000	1,577	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			134.00000	134	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,094.00000	2,077	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			357.00000	359	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,217.00000	1,202	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			441.00000	443	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			1,001.00000	986	22.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			455.00000	457	22.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			965.00000	950	22.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			403.00000	405	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,113.00000	1,098	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			290.00000	291	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,400.00000	1,384	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			148.00000	148	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			2,008.00000	1,991	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			82.00000	81	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,542.00000	2,525	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			134.00000	134	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			2,094.00000	2,077	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			91.00000	90	22.88	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	15.80	Put			2,451.00000	2,433	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			82.00000	81	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,542.00000	2,525	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			74.00000	73	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,634.00000	2,617	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			67.00000	66	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,727.00000	2,709	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			187.00000	187	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,797.00000	1,780	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			116.00000	116	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,226.00000	2,209	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			95.00000	95	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			2,405.00000	2,388	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			116.00000	116	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			2,226.00000	2,209	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			86.00000	86	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,496.00000	2,479	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			78.00000	77	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,588.00000	2,570	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			70.00000	70	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,680.00000	2,663	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			329.00000	330	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,289.00000	1,273	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			54.00000	53	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,914.00000	2,897	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			403.00000	405	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			1,113.00000	1,098	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			266.00000	267	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,476.00000	1,460	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			170.00000	170	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,880.00000	1,863	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			278.00000	279	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,438.00000	1,422	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Call			514.00000	516	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.75	Put			824.00000	809	21.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Call			483.00000	485	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.85	Put			893.00000	878	22.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			428.00000	430	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			1,038.00000	1,023	22.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			290.00000	291	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,400.00000	1,384	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Call			498.00000	500	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.80	Put			858.00000	844	21.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Call			530.00000	532	21.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.70	Put			790.00000	776	21.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.35	Call			343.00000	344	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,253.00000	1,237	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Call			602.00000	605	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.50	Put			662.00000	648	21.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Call			565.00000	567	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.60	Put			725.00000	710	21.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Call			5,340.00000	5,357	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.10	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Call			3,840.00000	3,857	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.60	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Call			2,364.00000	2,379	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.10	Put			24.00000	22	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Call			1,093.00000	1,100	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.60	Put			253.00000	243	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Call			22.00000	22	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.10	Put			3,682.00000	3,665	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Call			4.00000	3	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.60	Put			5,164.00000	5,147	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Call			0.00000	0	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	20.10	Put			6,660.00000	6,644	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Call			5,790.00000	5,807	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.65	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Call			4,290.00000	4,307	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	9.15	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Call			2,799.00000	2,815	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.65	Put			9.00000	8	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Call			1,431.00000	1,441	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.15	Put			141.00000	135	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Call			37.00000	36	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.65	Put			3,247.00000	3,230	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Call			6.00000	6	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	18.15	Put			4,716.00000	4,699	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Call			1.00000	1	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.65	Put			6,211.00000	6,194	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Call			6,040.00000	6,057	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	7.40	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Call			4,540.00000	4,557	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	8.90	Put			0.00000	0	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Call			3,045.00000	3,061	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	10.40	Put			5.00000	4	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Call			1,638.00000	1,650	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	11.90	Put			98.00000	93	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Call			48.00000	48	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.40	Put			3,008.00000	2,991	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	17.90	Call			8.00000	8	22.88	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	17.90	Put		4,468.00000	4,451	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Call		1.00000	1	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	19.40	Put		5,961.00000	5,944	22.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		778.00000	782	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		438.00000	426	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Call		1,058.00000	1,065	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.65	Put		268.00000	258	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Call		706.00000	710	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.25	Put		516.00000	503	20.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		663.00000	667	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		573.00000	560	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Call		1,164.00000	1,172	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.50	Put		224.00000	215	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Call		1,024.00000	1,031	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.70	Put		284.00000	274	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Call		958.00000	964	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.80	Put		318.00000	307	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Call		778.00000	782	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.10	Put		438.00000	426	20.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Call		1,200.00000	1,209	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.45	Put		210.00000	202	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Call		1,128.00000	1,136	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.55	Put		238.00000	229	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Call		926.00000	931	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.85	Put		336.00000	325	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Call		894.00000	900	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	12.90	Put		354.00000	343	19.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Call		753.00000	757	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.15	Put		463.00000	450	20.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Call		663.00000	667	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.35	Put		573.00000	560	20.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Call		547.00000	549	21.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.65	Put		757.00000	743	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.65340	13.63860		20.91	0.00	0	1,426.00
£ / R On 14/12/2009 Currency Future	13.65	Call		853.00000	850	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		865.00000	847	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		815.00000	812	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		927.00000	909	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		913.00000	911	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		775.00000	758	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		873.00000	870	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		834.00000	817	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		954.00000	953	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		716.00000	699	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		975.00000	974	20.26	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 14/12/2009 Currency Future	13.35	Put		687.00000	670	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		1,047.00000	1,046	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		609.00000	593	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		1,075.00000	1,074	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		587.00000	571	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		1,104.00000	1,103	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		565.00000	550	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		1,193.00000	1,192	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		504.00000	489	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		1,162.00000	1,162	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		524.00000	509	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		873.00000	870	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		834.00000	817	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		797.00000	794	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		959.00000	941	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		834.00000	831	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		896.00000	877	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		780.00000	776	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		991.00000	973	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		620.00000	616	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,281.00000	1,263	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		730.00000	726	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,091.00000	1,073	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		714.00000	710	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,125.00000	1,107	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		714.00000	710	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		1,125.00000	1,107	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		694.00000	691	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,156.00000	1,137	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		638.00000	634	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,249.00000	1,231	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		568.00000	564	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,380.00000	1,361	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		602.00000	598	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,314.00000	1,295	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		585.00000	581	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,347.00000	1,328	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		552.00000	548	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,413.00000	1,394	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		434.00000	429	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,695.00000	1,676	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		447.00000	443	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,659.00000	1,640	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		520.00000	516	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,482.00000	1,463	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.70	Call			490.00000	486	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,551.00000	1,532	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			461.00000	457	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,623.00000	1,603	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			408.00000	403	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			1,769.00000	1,750	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			383.00000	379	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			1,844.00000	1,825	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			360.00000	355	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			1,921.00000	1,902	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			277.00000	273	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,239.00000	2,220	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			694.00000	691	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,156.00000	1,137	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			656.00000	653	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,218.00000	1,199	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			762.00000	759	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,024.00000	1,006	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			520.00000	516	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,482.00000	1,463	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			675.00000	671	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,186.00000	1,168	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			536.00000	532	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,447.00000	1,428	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			505.00000	501	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,516.00000	1,497	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			475.00000	471	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,587.00000	1,568	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			371.00000	367	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			1,883.00000	1,863	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			780.00000	776	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			991.00000	973	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			746.00000	742	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,057.00000	1,039	21.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			675.00000	671	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,186.00000	1,168	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			536.00000	532	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,447.00000	1,428	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			421.00000	416	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,732.00000	1,713	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			505.00000	501	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,516.00000	1,497	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			395.00000	391	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			1,807.00000	1,787	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			762.00000	759	21.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.90	Put			1,024.00000	1,006	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			585.00000	581	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,347.00000	1,328	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			434.00000	429	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,695.00000	1,676	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			602.00000	598	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,314.00000	1,295	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			5,339.00000	5,354	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,848.00000	3,861	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			9.00000	8	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			2,435.00000	2,444	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			96.00000	90	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			1,285.00000	1,286	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			447.00000	433	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			243.00000	238	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,404.00000	2,385	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			82.00000	80	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			3,744.00000	3,726	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			25.00000	24	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,186.00000	5,170	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			7.00000	6	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			6,668.00000	6,653	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,789.00000	5,803	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			4,292.00000	4,306	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			3.00000	3	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,841.00000	2,852	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			52.00000	49	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			1,590.00000	1,593	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			302.00000	290	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			327.00000	322	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,038.00000	2,019	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			115.00000	112	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,327.00000	3,309	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			36.00000	34	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			4,747.00000	4,731	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			10.00000	10	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,222.00000	6,206	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			6,039.00000	6,053	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			4,541.00000	4,555	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			3,075.00000	3,087	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			36.00000	33	20.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.10	Call		1,776.00000	1,780	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		237.00000	227	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		139.00000	135	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		3,100.00000	3,082	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		44.00000	42	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		4,506.00000	4,489	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		13.00000	12	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		5,974.00000	5,958	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		997.00000	996	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		659.00000	642	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		954.00000	953	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		716.00000	699	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,223.00000	1,223	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		484.00000	470	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		1,416.00000	1,418	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		378.00000	364	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		1,350.00000	1,351	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		411.00000	398	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		1,223.00000	1,223	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		484.00000	470	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		1,317.00000	1,318	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		429.00000	415	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		1,254.00000	1,254	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		465.00000	451	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		1,133.00000	1,132	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		544.00000	529	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		1,020.00000	1,018	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		631.00000	615	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		934.00000	932	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		745.00000	729	20.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		893.00000	890	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		805.00000	787	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		730.00000	726	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,091.00000	1,073	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		975.00000	974	20.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		687.00000	670	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.84960	13.83450		20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		0.00000	1,034	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		0.00000	1,034	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		1,017.00000	997	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,133.00000	1,098	21.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		1,113.00000	1,093	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		978.00000	943	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		1,073.00000	1,053	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,039.00000	1,004	20.80	0.00	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	13.60	Call		1,154.00000	1,134	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		919.00000	884	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		1,196.00000	1,177	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		862.00000	827	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		4,370.00000	4,382	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		36.00000	32	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		3,406.00000	3,415	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		72.00000	65	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		2,502.00000	2,501	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		167.00000	152	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		1,744.00000	1,731	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		410.00000	382	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		839.00000	820	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,505.00000	1,470	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		607.00000	591	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,273.00000	2,241	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		449.00000	435	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,115.00000	3,085	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		336.00000	323	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,001.00000	3,974	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		4,275.00000	4,287	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		41.00000	37	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		3,309.00000	3,317	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		74.00000	68	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		2,419.00000	2,417	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		185.00000	168	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		1,677.00000	1,663	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		443.00000	414	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		811.00000	792	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,577.00000	1,543	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		589.00000	573	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,354.00000	2,323	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		436.00000	422	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,202.00000	3,172	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		326.00000	314	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,092.00000	4,064	26.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		4,181.00000	4,192	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		46.00000	42	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		3,212.00000	3,220	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		77.00000	70	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		2,338.00000	2,334	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		203.00000	185	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		1,612.00000	1,597	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		477.00000	447	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		784.00000	765	22.36	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	14.70	Put			1,650.00000	1,616	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			572.00000	556	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,437.00000	2,406	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			424.00000	410	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,290.00000	3,260	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			317.00000	305	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,183.00000	4,156	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			4,087.00000	4,097	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			52.00000	48	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			3,115.00000	3,123	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			80.00000	73	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			2,258.00000	2,253	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			223.00000	203	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			1,548.00000	1,533	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			514.00000	483	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			758.00000	740	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,724.00000	1,690	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			555.00000	539	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,520.00000	2,490	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			412.00000	398	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,378.00000	3,348	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			309.00000	297	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,274.00000	4,247	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,942.00000	3,952	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			58.00000	53	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,977.00000	2,983	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			92.00000	84	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			2,141.00000	2,134	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			257.00000	234	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			1,462.00000	1,446	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			578.00000	546	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			722.00000	704	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,837.00000	1,804	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			530.00000	515	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,646.00000	2,615	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			394.00000	380	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,510.00000	3,481	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			292.00000	281	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,408.00000	4,381	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			0.00000	4,050	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			0.00000	51	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			0.00000	3,074	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			0.00000	75	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			0.00000	2,212	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			0.00000	213	18.99	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 15/03/2010 Currency Future	12.85	Call		0.00000	1,501	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		0.00000	501	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		0.00000	728	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		0.00000	1,728	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	531	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		0.00000	2,532	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call		0.00000	392	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put		0.00000	3,393	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call		0.00000	293	27.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put		0.00000	4,293	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			14.04730	14.03140		21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		1,199.00000	1,206	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,217.00000	1,209	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		1,163.00000	1,170	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,281.00000	1,272	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,255.00000	1,262	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,123.00000	1,115	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		1,217.00000	1,225	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,186.00000	1,177	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		1,314.00000	1,322	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,033.00000	1,025	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		1,420.00000	1,428	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		889.00000	881	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		1,443.00000	1,451	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		861.00000	854	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		1,536.00000	1,545	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		755.00000	748	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		1,489.00000	1,497	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		807.00000	800	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		1,294.00000	1,302	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,062.00000	1,054	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		1,255.00000	1,262	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,123.00000	1,115	20.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		1,181.00000	1,188	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,249.00000	1,240	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		1,014.00000	1,021	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,583.00000	1,574	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		1,094.00000	1,100	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,412.00000	1,403	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		1,465.00000	1,474	19.97	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	13.40	Put		834.00000	827	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		469.00000	472	25.80	0.00	0	11,194.00
£ / R On 14/06/2010 Currency Future	17.50	Put		3,937.00000	3,924	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		1,236.00000	1,243	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,154.00000	1,146	20.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.35	Call			2,083.00000	2,093	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			402.00000	395	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,757.00000	1,766	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			575.00000	569	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			1,274.00000	1,282	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,093.00000	1,084	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			817.00000	823	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,136.00000	2,126	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			628.00000	633	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			2,947.00000	2,936	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			487.00000	490	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			3,805.00000	3,792	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			379.00000	381	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,697.00000	4,683	26.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			2,118.00000	2,128	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			387.00000	380	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			1,788.00000	1,797	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			556.00000	550	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			1,512.00000	1,521	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			781.00000	774	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			1,110.00000	1,117	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,379.00000	1,370	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			829.00000	834	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,097.00000	2,087	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			636.00000	641	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			2,905.00000	2,894	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			493.00000	496	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,761.00000	3,748	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			383.00000	385	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,652.00000	4,638	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			5,441.00000	5,457	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			10.00000	9	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			4,003.00000	4,016	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			72.00000	69	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			2,656.00000	2,667	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			225.00000	220	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			1,611.00000	1,620	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			680.00000	673	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			669.00000	674	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,738.00000	2,727	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			457.00000	460	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,026.00000	4,012	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			298.00000	299	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,366.00000	5,352	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			174.00000	175	26.85	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 14/06/2010 Currency Future	20.60	Put		6,743.00000	6,728	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,886.00000	5,902	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		5.00000	4	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		4,425.00000	4,439	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		43.00000	41	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		3,036.00000	3,048	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		154.00000	151	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,883.00000	1,892	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		501.00000	495	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		753.00000	758	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,371.00000	2,361	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		512.00000	515	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,630.00000	3,618	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		348.00000	350	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		4,967.00000	4,953	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		205.00000	206	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,324.00000	6,309	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		6,134.00000	6,150	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	3	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,663.00000	4,677	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		32.00000	30	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		3,259.00000	3,271	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		128.00000	124	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		2,049.00000	2,058	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		417.00000	411	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		806.00000	812	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,174.00000	2,164	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		546.00000	549	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,414.00000	3,402	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		374.00000	376	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		4,743.00000	4,729	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		224.00000	225	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,093.00000	6,078	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		4,567.00000	4,582	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		36.00000	34	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,628.00000	3,640	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		96.00000	93	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,739.00000	2,750	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		207.00000	203	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,981.00000	1,991	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		450.00000	443	19.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		1,045.00000	1,052	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,514.00000	1,505	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		784.00000	790	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,253.00000	2,242	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.50	Call			606.00000	610	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,074.00000	3,063	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			3,721.00000	3,734	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			90.00000	86	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,822.00000	2,834	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			191.00000	186	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			1,077.00000	1,084	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,446.00000	1,437	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			621.00000	625	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			2,989.00000	2,978	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			481.00000	483	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			3,849.00000	3,836	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,711.00000	4,725	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			30.00000	28	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,768.00000	3,781	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			86.00000	83	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,865.00000	2,876	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			183.00000	179	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			463.00000	466	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			3,982.00000	3,968	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			970.00000	977	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,689.00000	1,679	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			733.00000	738	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,451.00000	2,441	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			567.00000	572	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,286.00000	3,274	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			440.00000	442	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,158.00000	4,145	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			902.00000	908	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,871.00000	1,861	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			686.00000	692	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,655.00000	2,644	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			532.00000	535	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,500.00000	3,488	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			413.00000	415	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,381.00000	4,368	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			4,330.00000	4,344	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			49.00000	47	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			3,396.00000	3,409	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			115.00000	112	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			2,534.00000	2,544	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			253.00000	247	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,819.00000	1,828	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			538.00000	531	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			840.00000	846	22.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.25	Put		2,059.00000	2,049	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		644.00000	649	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		2,863.00000	2,852	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		499.00000	502	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,717.00000	3,705	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		388.00000	390	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,607.00000	4,593	26.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		4,190.00000	4,203	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		58.00000	56	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		2,414.00000	2,425	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		283.00000	277	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,726.00000	1,735	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		595.00000	588	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		4,143.00000	4,157	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		62.00000	59	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		3,213.00000	3,226	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		132.00000	129	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		2,375.00000	2,385	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		294.00000	288	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		1,696.00000	1,705	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		615.00000	608	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		795.00000	800	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,213.00000	2,203	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		613.00000	618	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,032.00000	3,020	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		475.00000	477	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		3,893.00000	3,880	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		370.00000	371	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		4,788.00000	4,774	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		4,051.00000	4,064	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		69.00000	66	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		3,123.00000	3,135	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		141.00000	138	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		2,298.00000	2,307	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		316.00000	310	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		1,637.00000	1,646	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		656.00000	649	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		773.00000	779	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,292.00000	2,282	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		598.00000	603	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,117.00000	3,106	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		361.00000	363	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		4,879.00000	4,865	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,956.00000	3,969	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		75.00000	72	20.85	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 14/06/2010 Currency Future	12.15	Call		2,225.00000	2,234	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		343.00000	337	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		1,586.00000	1,595	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		704.00000	697	19.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		583.00000	587	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,201.00000	3,190	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		451.00000	454	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,070.00000	4,057	25.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			11.65380	11.65110		20.57	0.00	0	24,823.00
€ / R On 12/06/2009 Currency Future	11.65	Call		223.00000	214	20.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		222.00000	210	20.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Call		297.00000	289	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.50	Put		146.00000	135	19.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Call		270.00000	262	20.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.55	Put		169.00000	158	20.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call		183.00000	175	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put		282.00000	271	21.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call		223.00000	214	20.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put		222.00000	210	20.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		245.00000	237	20.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		194.00000	183	20.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		390.00000	384	19.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		89.00000	80	19.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Call		425.00000	420	19.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.30	Put		74.00000	66	19.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Call		502.00000	499	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.20	Put		51.00000	45	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Call		357.00000	350	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.40	Put		106.00000	96	19.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Call		326.00000	318	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.45	Put		125.00000	114	19.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call		166.00000	158	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put		315.00000	304	21.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		151.00000	142	21.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		350.00000	339	21.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call		151.00000	142	21.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put		350.00000	339	21.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call		124.00000	116	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put		423.00000	412	22.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call		60.00000	54	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put		659.00000	650	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		90.00000	82	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put		539.00000	528	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call		90.00000	82	23.09	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	12.10	Put		539.00000	528	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		53.00000	46	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		701.00000	692	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call		69.00000	62	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put		618.00000	608	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		45.00000	40	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		744.00000	736	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call		39.00000	34	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put		788.00000	780	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call		34.00000	29	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put		833.00000	825	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call		21.00000	17	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put		970.00000	963	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call		11.00000	8	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put		1,159.00000	1,154	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		5.00000	4	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		1,354.00000	1,350	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		6.00000	5	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		1,305.00000	1,301	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1.00000	1	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		1,650.00000	1,647	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1.00000	1	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,700.00000	1,697	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		2.00000	1	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		1,601.00000	1,597	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		2.00000	2	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		1,551.00000	1,548	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		3.00000	2	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,502.00000	1,498	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		3.00000	2	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		1,502.00000	1,498	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		4.00000	3	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,403.00000	1,399	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		1,850.00000	1,847	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,999.00000	1,996	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		2,049.00000	2,046	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		1.00000	1	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		1,750.00000	1,747	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1.00000	1	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		1,700.00000	1,697	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		4.00000	3	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		1,403.00000	1,399	23.09	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	12.85	Call			9.00000	7	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,208.00000	1,203	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			3.00000	2	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,452.00000	1,449	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			7.00000	6	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			1,256.00000	1,252	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,800.00000	1,797	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,999.00000	1,996	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			2,049.00000	2,046	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,149.00000	2,146	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,249.00000	2,246	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,949.00000	1,946	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1.00000	1	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			1,650.00000	1,647	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,899.00000	1,897	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			2,299.00000	2,296	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			2,349.00000	2,346	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			2,449.00000	2,446	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,999.00000	2,996	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			3,049.00000	3,046	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			2,699.00000	2,696	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,499.00000	2,496	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			2,199.00000	2,196	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,949.00000	1,946	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,899.00000	1,897	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			2,149.00000	2,146	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1.00000	1	23.09	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	13.40	Put		1,750.00000	1,747	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		2,449.00000	2,446	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put		2,849.00000	2,846	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		3,249.00000	3,246	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put		3,549.00000	3,546	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		2,649.00000	2,646	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		2,549.00000	2,546	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call		7.00000	6	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put		1,256.00000	1,252	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call		13.00000	10	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put		1,111.00000	1,106	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call		53.00000	46	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put		701.00000	692	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call		45.00000	40	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put		744.00000	736	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		25.00000	21	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		923.00000	917	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call		29.00000	24	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put		878.00000	871	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call		18.00000	14	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put		1,017.00000	1,011	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		103.00000	94	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		501.00000	490	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		79.00000	72	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		578.00000	568	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call		202.00000	194	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put		251.00000	240	20.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call		137.00000	128	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put		386.00000	375	22.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call		113.00000	104	22.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put		462.00000	451	22.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call		25.00000	21	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put		923.00000	917	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call		15.00000	12	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put		1,064.00000	1,058	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call		103.00000	94	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put		501.00000	490	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call		79.00000	72	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put		578.00000	568	23.09	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	12.65	Call			18.00000	14	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			1,017.00000	1,011	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			9.00000	7	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			1,208.00000	1,203	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			21.00000	17	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			970.00000	963	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			39.00000	34	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			788.00000	780	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			11.00000	8	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			1,159.00000	1,154	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			2,099.00000	2,096	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			2,249.00000	2,246	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			2,599.00000	2,596	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			2,799.00000	2,796	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			2,899.00000	2,896	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			3,099.00000	3,096	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			3,199.00000	3,196	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			3,299.00000	3,296	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			3,399.00000	3,396	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,749.00000	2,746	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,949.00000	2,946	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			2,649.00000	2,646	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			2,749.00000	2,746	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			2,949.00000	2,946	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,149.00000	3,146	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			3,349.00000	3,346	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			3,449.00000	3,446	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.09	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	15.30	Put			3,649.00000	3,646	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			3,749.00000	3,746	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			3,849.00000	3,846	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			3,949.00000	3,946	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			3,149.00000	3,146	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			3,249.00000	3,246	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			3,649.00000	3,646	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,399.00000	2,396	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			3.00000	2	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			1,452.00000	1,449	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			2,399.00000	2,396	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			2,499.00000	2,496	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			2,549.00000	2,546	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Call			5,401.00000	5,404	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	6.25	Put			0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Call			3,901.00000	3,904	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.75	Put			0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Call			2,401.00000	2,404	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	9.25	Put			0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Call			908.00000	909	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.75	Put			7.00000	5	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.25	Put			3,599.00000	3,596	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.75	Put			5,099.00000	5,096	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Call			0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	18.25	Put			6,599.00000	6,596	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Call			5,751.00000	5,754	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.90	Put			0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Call			4,251.00000	4,254	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.40	Put			0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Call			2,751.00000	2,754	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.90	Put			0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Call			1,252.00000	1,254	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.40	Put			1.00000	0	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 12/06/2009 Currency Future	16.40	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.40	Put		4,749.00000	4,746	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.90	Put		6,249.00000	6,246	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Call		5,851.00000	5,854	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	5.80	Put		0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Call		4,351.00000	4,354	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	7.30	Put		0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Call		2,851.00000	2,854	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	8.80	Put		0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Call		1,351.00000	1,354	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.30	Put		0.00000	0	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	16.30	Put		4,649.00000	4,646	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Call		0.00000	0	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	17.80	Put		6,149.00000	6,146	23.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Call		245.00000	237	20.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.60	Put		194.00000	183	20.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Call		629.00000	627	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.05	Put		28.00000	24	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		543.00000	540	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		42.00000	37	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Call		463.00000	458	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.25	Put		61.00000	54	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Call		674.00000	673	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.00	Put		23.00000	19	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		586.00000	583	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		35.00000	30	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Call		765.00000	765	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	10.90	Put		14.00000	11	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Call		586.00000	583	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.10	Put		35.00000	30	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Call		543.00000	540	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.15	Put		42.00000	37	19.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Call		390.00000	384	19.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.35	Put		89.00000	80	19.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			11.84340	11.83860		20.28	0.00	0	5,384.00
€ / R On 14/09/2009 Currency Future	11.85	Call		538.00000	527	20.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.85	Put		549.00000	534	20.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Call		599.00000	589	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.70	Put		460.00000	445	19.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Call		578.00000	568	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.75	Put		490.00000	475	19.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		519.00000	508	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		580.00000	565	20.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	11.80	Call			558.00000	547	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.80	Put			519.00000	504	20.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Call			693.00000	683	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.50	Put			354.00000	339	19.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Call			781.00000	771	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.35	Put			292.00000	278	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Call			667.00000	657	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.55	Put			379.00000	364	19.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Call			621.00000	610	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.65	Put			432.00000	417	19.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Call			483.00000	472	20.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.00	Put			644.00000	629	20.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Call			500.00000	490	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.95	Put			612.00000	596	20.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Call			466.00000	455	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.05	Put			677.00000	662	20.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call			450.00000	439	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put			711.00000	696	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Call			353.00000	343	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.40	Put			914.00000	900	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Call			387.00000	377	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.30	Put			849.00000	834	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Call			405.00000	395	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.25	Put			817.00000	802	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Call			337.00000	327	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.45	Put			948.00000	934	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Call			321.00000	311	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.50	Put			982.00000	968	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call			292.00000	282	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put			1,053.00000	1,039	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call			278.00000	268	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put			1,089.00000	1,075	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			239.00000	230	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,200.00000	1,187	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			194.00000	186	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			1,356.00000	1,343	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			157.00000	149	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,518.00000	1,506	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			166.00000	158	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,477.00000	1,464	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			166.00000	158	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,477.00000	1,464	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			112.00000	106	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,774.00000	1,762	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			106.00000	99	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.55	Put		1,817.00000	1,806	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		119.00000	112	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		1,730.00000	1,719	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		126.00000	119	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,687.00000	1,675	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		133.00000	126	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,644.00000	1,632	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		133.00000	126	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		1,644.00000	1,632	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		148.00000	141	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		1,560.00000	1,548	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		89.00000	83	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,950.00000	1,940	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		74.00000	69	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		2,086.00000	2,076	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		70.00000	65	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,131.00000	2,121	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		100.00000	94	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,861.00000	1,850	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		140.00000	133	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,602.00000	1,590	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		140.00000	133	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,602.00000	1,590	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		126.00000	119	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,687.00000	1,675	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		184.00000	176	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		1,396.00000	1,383	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		84.00000	78	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,995.00000	1,985	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		94.00000	88	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,906.00000	1,895	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		70.00000	65	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		2,131.00000	2,121	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call		66.00000	61	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put		2,177.00000	2,167	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		62.00000	57	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		2,223.00000	2,214	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		55.00000	50	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		2,316.00000	2,307	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		79.00000	73	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		2,040.00000	2,030	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		175.00000	167	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		1,436.00000	1,423	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		48.00000	44	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		2,410.00000	2,401	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	14.85	Call			20.00000	18	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			3,032.00000	3,025	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			79.00000	73	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			2,040.00000	2,030	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			55.00000	50	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			2,316.00000	2,307	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			42.00000	39	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,504.00000	2,495	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			37.00000	34	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,599.00000	2,590	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			33.00000	30	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			2,694.00000	2,686	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			29.00000	26	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,790.00000	2,782	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			100.00000	94	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,861.00000	1,850	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			42.00000	39	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			2,504.00000	2,495	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			37.00000	34	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			2,599.00000	2,590	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			264.00000	255	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			1,126.00000	1,112	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			239.00000	230	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			1,200.00000	1,187	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			216.00000	207	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,277.00000	1,264	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			106.00000	99	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,817.00000	1,806	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			58.00000	54	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			2,269.00000	2,260	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			51.00000	47	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			2,363.00000	2,354	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			45.00000	41	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			2,457.00000	2,448	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			175.00000	167	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,436.00000	1,423	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			216.00000	207	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			1,277.00000	1,264	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			227.00000	218	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			1,238.00000	1,225	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			205.00000	196	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			1,316.00000	1,303	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			74.00000	69	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			2,086.00000	2,076	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			184.00000	176	21.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Put		1,396.00000	1,383	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		94.00000	88	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,906.00000	1,895	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Call		251.00000	242	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.75	Put		1,163.00000	1,149	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Call		292.00000	282	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.60	Put		1,053.00000	1,039	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		370.00000	360	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		881.00000	866	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Call		306.00000	296	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.55	Put		1,017.00000	1,003	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		434.00000	424	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		746.00000	731	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Call		370.00000	360	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.35	Put		881.00000	866	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		227.00000	218	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		1,238.00000	1,225	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Call		450.00000	439	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.10	Put		711.00000	696	21.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Call		419.00000	409	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.20	Put		781.00000	766	21.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Call		434.00000	424	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.15	Put		746.00000	731	21.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Call		278.00000	268	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.65	Put		1,089.00000	1,075	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Call		5,439.00000	5,443	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.40	Put		0.00000	0	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Call		3,939.00000	3,943	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.90	Put		0.00000	0	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Call		2,445.00000	2,449	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.40	Put		7.00000	5	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Call		1,095.00000	1,089	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.90	Put		156.00000	145	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Call		9.00000	8	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.40	Put		3,571.00000	3,565	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Call		1.00000	1	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.90	Put		5,062.00000	5,057	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Call		0.00000	0	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.40	Put		6,561.00000	6,557	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Call		5,739.00000	5,743	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	6.10	Put		0.00000	0	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Call		4,239.00000	4,243	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.60	Put		0.00000	0	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Call		2,741.00000	2,746	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	9.10	Put		3.00000	2	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	10.60	Call		1,335.00000	1,331	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.60	Put		96.00000	88	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Call		14.00000	13	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	15.10	Put		3,276.00000	3,269	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Call		1.00000	1	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.60	Put		4,763.00000	4,758	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Call		0.00000	0	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	18.10	Put		6,262.00000	6,257	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Call		5,889.00000	5,893	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	5.95	Put		0.00000	0	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Call		4,389.00000	4,393	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	7.45	Put		0.00000	0	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Call		2,890.00000	2,895	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	8.95	Put		2.00000	1	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Call		1,462.00000	1,460	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	10.45	Put		73.00000	66	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Call		18.00000	16	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.95	Put		3,129.00000	3,122	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Call		2.00000	2	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	16.45	Put		4,613.00000	4,608	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Call		0.00000	0	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	17.95	Put		6,112.00000	6,107	21.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		644.00000	633	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		405.00000	390	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Call		845.00000	837	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.25	Put		257.00000	243	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Call		719.00000	709	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.45	Put		330.00000	316	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Call		948.00000	940	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.10	Put		209.00000	197	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Call		879.00000	870	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.20	Put		240.00000	227	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Call		812.00000	803	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.30	Put		274.00000	260	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		749.00000	740	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		311.00000	296	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Call		749.00000	740	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.40	Put		311.00000	296	18.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Call		519.00000	508	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.90	Put		580.00000	565	20.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Call		644.00000	633	19.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	11.60	Put		405.00000	390	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			12.01170	12.00920		20.47	120,117.00	10	2,145.00
€ / R On 14/12/2009 Currency Future	12.00	Call		747.00000	736	20.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		738.00000	725	20.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			809.00000	799	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			650.00000	637	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			788.00000	777	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			679.00000	666	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			728.00000	718	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			769.00000	756	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			710.00000	699	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			801.00000	788	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			767.00000	757	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			708.00000	695	20.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			877.00000	866	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			568.00000	555	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			901.00000	890	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			542.00000	528	19.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			950.00000	940	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			491.00000	478	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			831.00000	821	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			622.00000	609	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			692.00000	682	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			833.00000	820	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			675.00000	665	20.98	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	12.20	Put			866.00000	853	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			658.00000	648	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			899.00000	886	21.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			567.00000	558	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,108.00000	1,096	21.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			596.00000	586	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,037.00000	1,024	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			611.00000	601	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,002.00000	989	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			541.00000	531	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,181.00000	1,169	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			528.00000	518	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,219.00000	1,207	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			221.00000	214	26.15	0.00	0	12,295.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,812.00000	2,802	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			515.00000	506	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,256.00000	1,244	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			503.00000	494	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,294.00000	1,282	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			459.00000	450	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,449.00000	1,438	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			417.00000	409	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,608.00000	1,597	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			381.00000	372	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	13.40	Put		1,772.00000	1,761	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		399.00000	390	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,689.00000	1,678	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		390.00000	381	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,730.00000	1,719	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		390.00000	381	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,730.00000	1,719	23.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		341.00000	333	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,982.00000	1,971	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		333.00000	325	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,024.00000	2,014	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		348.00000	340	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,939.00000	1,928	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		356.00000	348	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,897.00000	1,886	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		364.00000	356	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,855.00000	1,844	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		356.00000	348	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,897.00000	1,886	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		372.00000	364	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,813.00000	1,802	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		313.00000	305	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,153.00000	2,143	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		408.00000	399	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,649.00000	1,638	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		197.00000	191	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,038.00000	3,029	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		326.00000	318	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,067.00000	2,056	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		300.00000	292	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,241.00000	2,230	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		287.00000	279	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,327.00000	2,317	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		273.00000	266	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,414.00000	2,404	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		261.00000	253	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,501.00000	2,491	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		399.00000	390	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,689.00000	1,678	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		381.00000	372	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,772.00000	1,761	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		319.00000	311	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,110.00000	2,100	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		306.00000	298	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,197.00000	2,186	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.00	Call			294.00000	286	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,284.00000	2,274	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			448.00000	439	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,489.00000	1,477	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			427.00000	419	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,568.00000	1,557	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			341.00000	333	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			1,982.00000	1,971	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			427.00000	419	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,568.00000	1,557	23.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			313.00000	305	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,153.00000	2,143	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			437.00000	429	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,528.00000	1,517	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			319.00000	311	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,110.00000	2,100	24.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			306.00000	298	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,197.00000	2,186	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			280.00000	272	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,371.00000	2,360	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			287.00000	279	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,327.00000	2,317	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			469.00000	460	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,410.00000	1,399	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			480.00000	471	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,371.00000	1,360	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			437.00000	429	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,528.00000	1,517	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			348.00000	340	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,939.00000	1,928	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			480.00000	471	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,371.00000	1,360	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			492.00000	483	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,332.00000	1,321	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			448.00000	439	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,489.00000	1,477	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			581.00000	572	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,072.00000	1,060	21.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			554.00000	544	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,145.00000	1,132	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			626.00000	616	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			967.00000	954	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			541.00000	531	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,181.00000	1,169	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			642.00000	632	21.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.30	Put		933.00000	920	21.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		611.00000	601	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,002.00000	989	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		554.00000	544	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,145.00000	1,132	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,521.00000	1,516	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		162.00000	154	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		1,174.00000	1,164	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		314.00000	302	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		216.00000	209	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		2,857.00000	2,847	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,679.00000	1,674	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		120.00000	113	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		1,303.00000	1,295	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		244.00000	233	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		1,002.00000	992	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		443.00000	430	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		207.00000	200	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		2,947.00000	2,938	26.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,499.00000	2,499	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		40.00000	37	19.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		1,236.00000	1,227	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		277.00000	266	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		142.00000	136	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,682.00000	3,674	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		59.00000	56	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,100.00000	5,094	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		22.00000	20	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,563.00000	6,559	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,792.00000	2,792	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		33.00000	31	20.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		1,446.00000	1,439	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		187.00000	178	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		163.00000	157	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,404.00000	3,396	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		72.00000	68	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		4,813.00000	4,806	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		27.00000	25	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,268.00000	6,263	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		675.00000	665	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		866.00000	853	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,939.00000	2,940	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		30.00000	28	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,560.00000	1,554	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		151.00000	143	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.10	Call			176.00000	169	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,267.00000	3,258	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			79.00000	75	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			4,670.00000	4,663	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			30.00000	28	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,121.00000	6,116	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			854.00000	843	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			595.00000	582	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			4,216.00000	4,218	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			7.00000	6	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			3,232.00000	3,233	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			23.00000	21	22.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			2,256.00000	2,255	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			47.00000	44	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			1,409.00000	1,402	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			200.00000	191	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			202.00000	195	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			2,993.00000	2,983	26.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			126.00000	120	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			3,917.00000	3,909	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			4,315.00000	4,317	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			6.00000	5	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			3,330.00000	3,331	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			21.00000	19	22.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			2,353.00000	2,353	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			44.00000	41	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			1,483.00000	1,477	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			174.00000	165	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			211.00000	204	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			2,902.00000	2,893	26.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			132.00000	126	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			3,823.00000	3,815	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			4,364.00000	4,366	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			5.00000	5	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			3,379.00000	3,380	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			20.00000	18	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			2,402.00000	2,401	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			43.00000	40	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			135.00000	129	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			3,776.00000	3,768	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			4,118.00000	4,119	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			9.00000	8	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			3,135.00000	3,135	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			26.00000	24	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			2,159.00000	2,158	17.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.90	Put		50.00000	47	17.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		1,338.00000	1,330	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		229.00000	218	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		193.00000	186	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,084.00000	3,075	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		120.00000	115	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,011.00000	4,003	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		4,020.00000	4,021	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		11.00000	9	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		3,037.00000	3,038	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		28.00000	26	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		2,063.00000	2,062	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		54.00000	50	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		1,269.00000	1,260	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		259.00000	248	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		185.00000	178	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,175.00000	3,166	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		115.00000	109	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,106.00000	4,098	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,921.00000	3,922	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		12.00000	10	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,974.00000	1,972	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		65.00000	61	17.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		1,205.00000	1,195	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		295.00000	284	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		108.00000	103	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,199.00000	4,191	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,970.00000	3,972	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		11.00000	10	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,988.00000	2,989	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		29.00000	27	21.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		2,018.00000	2,017	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		59.00000	55	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		180.00000	174	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,221.00000	3,212	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		111.00000	106	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,152.00000	4,144	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		4,167.00000	4,169	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		8.00000	7	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		3,184.00000	3,184	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		24.00000	23	22.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		2,208.00000	2,207	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		48.00000	45	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		1,373.00000	1,366	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		214.00000	204	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.85	Call		123.00000	117	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		3,964.00000	3,956	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			12.18290	12.18080		20.80	0.00	0	33.00
€ / R On 15/03/2010 Currency Future	12.20	Call		904.00000	898	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		923.00000	915	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		961.00000	955	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		831.00000	822	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		942.00000	936	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		861.00000	853	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		886.00000	880	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		955.00000	947	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,955.00000	3,955	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		24.00000	22	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,974.00000	2,974	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		43.00000	41	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		2,064.00000	2,061	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		133.00000	128	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		1,344.00000	1,339	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		414.00000	406	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		602.00000	597	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,671.00000	1,664	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		428.00000	423	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,497.00000	2,490	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		301.00000	297	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,371.00000	3,364	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		213.00000	209	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,282.00000	4,276	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		4,004.00000	4,005	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		23.00000	22	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		3,021.00000	3,021	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		40.00000	38	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		2,105.00000	2,102	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		124.00000	119	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		1,373.00000	1,367	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		392.00000	385	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		613.00000	608	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,632.00000	1,625	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		436.00000	431	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,455.00000	2,448	24.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		307.00000	302	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,326.00000	3,319	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		218.00000	214	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,237.00000	4,231	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		4,100.00000	4,101	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		20.00000	19	23.03	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 15/03/2010 Currency Future	9.10	Call			3,119.00000	3,119	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			38.00000	36	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			2,193.00000	2,190	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			112.00000	108	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			1,437.00000	1,432	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			356.00000	349	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			636.00000	631	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,555.00000	1,548	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			450.00000	445	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,369.00000	2,362	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			317.00000	313	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,236.00000	3,230	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			225.00000	221	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,144.00000	4,138	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			4,149.00000	4,150	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			18.00000	17	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			3,168.00000	3,168	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			37.00000	35	19.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			2,237.00000	2,235	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			106.00000	102	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,470.00000	1,465	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			339.00000	332	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			648.00000	643	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,517.00000	1,510	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			457.00000	452	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,326.00000	2,319	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			323.00000	318	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,192.00000	3,185	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			229.00000	225	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,098.00000	4,092	27.39	0.00	0	0.00
AL13 On 06/08/2009 Index Future			246.88700		246.88200		0.00	0.00	0	7.00
ALBI On 06/08/2009 Index Future			294.51000		294.75300		0.00	0.00	0	549.00
ALBI On 05/11/2009 Index Future			299.94800		300.19300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			125.79400		125.81100		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			128.12800		128.14400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			296.28400		296.51650		0.00	0.00	0	164.00
GOVI On 05/11/2009 jGovi			301.71900		301.95400		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			7.66400		7.65900		22.61	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.72500		8.70500		22.61	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.37200		8.35900		22.61	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.76700		8.74800		22.61	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.82900		8.81900		22.61	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90600		8.89500		22.61	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.87200		8.85600		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			6.92700		6.89500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.73000		6.72300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.51700		7.50800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.46900		8.44700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70900		8.69300		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.23200		9.23000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			8.50500		8.50000		0.00	0.00	0	0.00
JROD On 31/07/2009 jRod			7.98500		7.99100		0.00	0.00	0	0.00
JROD On 31/08/2009 jRod			8.46400		8.47700		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			8.01700		8.04400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			7.73100		7.77200		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			8.15400		8.18900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.87700		7.91900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			284.52500		284.82600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			289.80400		290.10900		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.08800		6.05900		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,803.00000	3,772	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			3.00000	3	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,051.00000	4,021	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	2	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,258.00000	1,257	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			37.00000	36	1.24	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.17000		8.14900		8.50	0.00	0	9,818.00
R157 On 06/08/2009 Bond Future	9.25	Call			6,181.00000	6,058	8.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			339.00000	331	8.90	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.20600		8.18400		8.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			1,417.00000	1,358	8.35	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,086.00000	5,143	8.35	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.25400		8.23100		8.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			2,351.00000	2,286	7.90	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,811.00000	4,861	7.90	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.72200		8.70200		18.18	0.00	0	12,597.00
R186 On 06/08/2009 Bond Future	9.00	Call			5,503.00000	5,304	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,602.00000	2,601	18.39	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			457.00000	404	17.64	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,365.00000	13,510	17.64	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.74600		8.72600		17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Call			5,832.00000	5,677	17.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,596.00000	5,638	17.72	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Call			2,084.00000	1,992	17.30	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			12,294.00000	12,399	17.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			7,142.00000	6,974	17.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			4,497.00000	4,526	17.93	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			1,500.00000	1,425	17.20	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,540.00000	14,661	17.20	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.77500		8.75300		17.97	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			4,850.00000	4,722	17.75	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,895.00000	9,980	17.75	0.00	0	0.00
R201 On 06/08/2009 Bond Future			8.27300		8.25200		8.61	0.00	0	2.00
R201 On 06/08/2009 Bond Future	9.25	Call			4,542.00000	4,445	9.02	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			342.00000	336	9.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.29700		8.27500		8.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			1,034.00000	990	8.02	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,316.00000	4,363	8.02	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.32900		8.30600		8.00	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			1,421.00000	1,377	7.85	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,691.00000	4,739	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			8.63300	8.60200		11.96	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		4,479.00000	4,312	12.38	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		890.00000	899	12.38	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.66700	8.63500		12.01	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		962.00000	902	11.72	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,513.00000	7,631	11.72	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.71000	8.67600		11.49	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		2,744.00000	2,647	11.41	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		5,357.00000	5,443	11.41	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.64400	8.61300		13.59	0.00	0	488.00
R204 On 06/08/2009 Bond Future	9.25	Call		4,821.00000	4,639	14.07	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		988.00000	997	14.07	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.67300	8.64100		13.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		1,046.00000	981	12.83	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		8,292.00000	8,421	12.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.70900	8.67600		13.16	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		3,021.00000	2,916	13.06	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,900.00000	5,991	13.06	0.00	0	0.00
R206 On 06/08/2009 Bond Future			8.27500	8.25400		7.55	0.00	0	1,214.00
R206 On 06/08/2009 Bond Future	9.25	Call		3,775.00000	3,695	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		284.00000	279	7.90	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		131.00000	114	7.37	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,754.00000	4,813	7.37	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.30000	8.27700		7.10	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		847.00000	810	6.97	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,548.00000	3,589	6.97	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.33500	8.31200		6.86	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		1,150.00000	1,114	6.73	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,827.00000	3,866	6.73	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.75700	8.73600		15.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		4,396.00000	4,259	15.46	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		1,232.00000	1,227	15.46	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.78600	8.76500		14.65	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		951.00000	903	14.31	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		9,262.00000	9,344	14.31	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.82100	8.79900		14.70	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		2,974.00000	2,896	14.52	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		6,403.00000	6,458	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			8.89800		8.87900		16.03	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			3,906.00000	3,778	16.41	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1,568.00000	1,562	16.41	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.95900		8.93900		16.21	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,080.00000	1,029	15.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,049.00000	9,124	15.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.05100		9.03200		15.68	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			3,117.00000	3,043	15.58	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,496.00000	6,540	15.58	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.23000		8.21000		22.19	0.00	0	4,513.00
R209 On 06/08/2009 Bond Future	8.00	Call			2,432.00000	2,293	22.06	0.00	0	1,950.00
R209 On 06/08/2009 Bond Future	8.00	Put			4,338.00000	4,377	22.06	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			6,054.00000	5,869	22.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			1,474.00000	1,467	22.75	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.23800		8.21800		22.61	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			1,653.00000	1,576	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,056.00000	11,155	22.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			12,921.00000	12,743	24.21	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1,021.00000	1,020	24.21	0.00	0	2,500.00
R209 On 05/11/2009 Bond Future	7.00	Call			1,149.00000	1,088	21.95	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,268.00000	13,384	21.95	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.24900		8.22800		22.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			3,293.00000	3,194	21.65	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,178.00000	10,265	21.65	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			14,957.00000	14,778	24.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			1,499.00000	1,506	24.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			292.46300		292.69300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			297.89000		298.12200		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.49870		6.53010		20.09	0.00	0	9,769.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			116.00000	96	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			136.00000	148	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			138.00000	115	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			107.00000	116	20.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			116.00000	96	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			136.00000	148	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			163.00000	138	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			83.00000	90	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			227.00000	198	18.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			47.00000	49	18.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			193.00000	166	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			63.00000	67	19.11	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	6.25	Call		307.00000	277	19.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		27.00000	28	19.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		354.00000	321	20.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		24.00000	23	20.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		402.00000	369	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		22.00000	20	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		193.00000	166	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		63.00000	67	19.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		163.00000	138	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		83.00000	90	19.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		83.00000	68	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		203.00000	219	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		83.00000	68	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		203.00000	219	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		98.00000	80	21.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		168.00000	182	21.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		71.00000	57	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		241.00000	258	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		61.00000	48	23.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		280.00000	299	23.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		51.00000	40	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		321.00000	341	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		51.00000	40	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		321.00000	341	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		37.00000	26	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		407.00000	428	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		44.00000	32	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		364.00000	384	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		71.00000	57	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		241.00000	258	23.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		31.00000	20	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		451.00000	472	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		31.00000	20	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		451.00000	472	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		37.00000	26	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		407.00000	428	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		44.00000	32	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		364.00000	384	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		19.00000	12	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		539.00000	563	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		24.00000	16	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		494.00000	517	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		15.00000	9	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		585.00000	610	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		11.00000	6	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.15	Put		631.00000	658	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		19.00000	12	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		539.00000	563	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		11.00000	6	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		631.00000	658	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,270.00000	1,301	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,370.00000	1,401	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		1.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		1,071.00000	1,102	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	1	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		873.00000	903	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		7.00000	3	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		727.00000	755	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		9.00000	5	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		679.00000	706	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		266.00000	234	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		36.00000	36	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		9.00000	5	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		679.00000	706	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		5.00000	2	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		775.00000	804	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		3.00000	1	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		873.00000	903	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		1.00000	1	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		971.00000	1,002	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		4.00000	2	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		824.00000	853	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call		2.00000	1	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put		922.00000	952	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call		538.00000	508	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put		8.00000	9	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call		446.00000	417	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put		16.00000	18	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call		354.00000	321	20.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put		24.00000	23	20.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		266.00000	234	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		36.00000	36	18.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		491.00000	462	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		11.00000	13	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		402.00000	369	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		22.00000	20	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		1.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,021.00000	1,052	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.65	Call			1.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,120.00000	1,151	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			5.00000	2	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			775.00000	804	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,170.00000	1,201	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,170.00000	1,201	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,270.00000	1,301	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,370.00000	1,401	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,470.00000	1,501	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,570.00000	1,601	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,670.00000	1,701	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,770.00000	1,801	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,670.00000	1,701	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			1.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,021.00000	1,052	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Call			5,880.00000	5,849	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.65	Put			0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Call			4,380.00000	4,349	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.15	Put			0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Call			2,880.00000	2,849	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.65	Put			0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Call			1,380.00000	1,349	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.15	Put			0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.15	Put			1,620.00000	1,651	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.65	Put			3,120.00000	3,151	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.15	Put			4,620.00000	4,651	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Call			0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.65	Put			6,120.00000	6,151	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Call			6,030.00000	5,999	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.50	Put			0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Call			4,530.00000	4,499	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	2.00	Put			0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.50	Call			3,030.00000	2,999	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	3.50	Put		0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Call		1,530.00000	1,499	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.00	Put		0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.50	Put		2,970.00000	3,001	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	11.00	Put		4,470.00000	4,501	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.50	Put		5,970.00000	6,001	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Call		6,130.00000	6,099	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	0.40	Put		0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Call		4,630.00000	4,599	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	1.90	Put		0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Call		3,130.00000	3,099	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	3.40	Put		0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Call		1,630.00000	1,599	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	4.90	Put		0.00000	0	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	9.40	Put		2,870.00000	2,901	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	10.90	Put		4,370.00000	4,401	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Call		0.00000	0	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	12.40	Put		5,870.00000	5,901	24.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Call		781.00000	750	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.75	Put		1.00000	1	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Call		682.00000	651	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.85	Put		2.00000	3	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Call		585.00000	555	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.95	Put		5.00000	6	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call		491.00000	462	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put		11.00000	13	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Call		732.00000	700	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.80	Put		1.00000	2	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Call		634.00000	603	23.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	5.90	Put		4.00000	4	23.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.56470	6.59580		19.93	0.00	0	1,174.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		293.00000	277	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		297.00000	312	20.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		313.00000	296	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		267.00000	281	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		274.00000	259	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		328.00000	344	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		335.00000	317	19.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		239.00000	252	19.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		384.00000	363	19.08	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		188.00000	199	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		358.00000	339	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		213.00000	224	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		412.00000	389	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		166.00000	175	18.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		474.00000	449	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		128.00000	135	18.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call		508.00000	483	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put		112.00000	118	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		241.00000	227	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		395.00000	412	21.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		257.00000	242	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		361.00000	377	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		257.00000	242	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		361.00000	377	20.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		226.00000	213	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		430.00000	448	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		226.00000	213	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		430.00000	448	21.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		199.00000	188	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		504.00000	523	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		177.00000	162	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		581.00000	598	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		199.00000	188	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		504.00000	523	22.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		212.00000	200	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		466.00000	485	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		274.00000	259	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		328.00000	344	20.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		188.00000	177	22.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		542.00000	562	22.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		163.00000	149	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		617.00000	634	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		188.00000	177	22.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		542.00000	562	22.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		163.00000	149	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		617.00000	634	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		137.00000	124	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		691.00000	710	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		149.00000	136	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		653.00000	671	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		149.00000	136	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		653.00000	671	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		125.00000	113	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		729.00000	749	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	7.30	Call			104.00000	94	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			808.00000	829	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			358.00000	339	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			213.00000	224	19.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			313.00000	296	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			267.00000	281	19.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			137.00000	124	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			691.00000	710	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			114.00000	103	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			768.00000	789	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			104.00000	94	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			808.00000	829	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			86.00000	77	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			891.00000	913	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			125.00000	113	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			729.00000	749	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			86.00000	77	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			891.00000	913	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			71.00000	63	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			975.00000	999	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			95.00000	85	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			849.00000	871	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			78.00000	70	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			933.00000	955	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			65.00000	57	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,019.00000	1,042	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			442.00000	419	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			146.00000	154	18.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			384.00000	363	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			188.00000	199	19.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Call			508.00000	483	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.20	Put			112.00000	118	18.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Call			5,846.00000	5,815	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.75	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Call			4,346.00000	4,315	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.25	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Call			2,846.00000	2,815	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.75	Put			0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Call			1,349.00000	1,318	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.25	Put			3.00000	3	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Call			14.00000	12	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.25	Put			1,668.00000	1,697	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Call			0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.75	Put			3,154.00000	3,185	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.25	Call			0.00000	0	22.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	11.25	Put		4,654.00000	4,685	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Call		0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.75	Put		6,154.00000	6,185	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Call		6,046.00000	6,015	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.55	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Call		4,546.00000	4,515	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.05	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Call		3,046.00000	3,015	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.55	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Call		1,547.00000	1,516	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.05	Put		1.00000	1	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Call		22.00000	19	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.05	Put		1,477.00000	1,504	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Call		0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.55	Put		2,955.00000	2,986	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Call		0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.05	Put		4,454.00000	4,485	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Call		0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.55	Put		5,954.00000	5,985	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Call		6,096.00000	6,065	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	0.50	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Call		4,596.00000	4,565	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	2.00	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Call		3,096.00000	3,065	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	3.50	Put		0.00000	0	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Call		1,596.00000	1,565	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.00	Put		1.00000	1	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Call		25.00000	21	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	8.00	Put		1,429.00000	1,457	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Call		1.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	9.50	Put		2,905.00000	2,936	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Call		0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	11.00	Put		4,404.00000	4,435	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Call		0.00000	0	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	12.50	Put		5,904.00000	5,935	22.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Call		620.00000	592	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.05	Put		74.00000	78	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Call		544.00000	518	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.15	Put		98.00000	103	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Call		829.00000	799	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.80	Put		33.00000	35	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Call		742.00000	713	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.90	Put		47.00000	49	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Call		660.00000	632	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.00	Put		64.00000	67	18.46	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		581.00000	554	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.10	Put		86.00000	90	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Call		785.00000	756	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.85	Put		39.00000	41	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Call		701.00000	672	18.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	5.95	Put		55.00000	57	18.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.62320	6.65490		20.04	0.00	0	65.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		402.00000	386	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		397.00000	413	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		402.00000	386	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		397.00000	413	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		421.00000	405	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		366.00000	382	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		383.00000	368	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		428.00000	445	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		442.00000	425	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		337.00000	352	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		485.00000	468	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		280.00000	294	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		463.00000	446	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		308.00000	323	19.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		510.00000	490	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		255.00000	267	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		564.00000	542	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		209.00000	219	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		564.00000	542	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		209.00000	219	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		594.00000	571	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		189.00000	198	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		442.00000	425	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		337.00000	352	19.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		319.00000	307	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		564.00000	583	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		366.00000	352	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		461.00000	478	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		383.00000	368	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		428.00000	445	20.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		349.00000	336	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		494.00000	512	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		349.00000	336	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		494.00000	512	20.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		333.00000	321	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		529.00000	547	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		319.00000	307	21.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		564.00000	583	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
ZAAD On 14/12/2009 Currency Future	7.00	Call			292.00000	281	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			637.00000	658	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			263.00000	249	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			708.00000	725	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			233.00000	220	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			778.00000	796	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			206.00000	193	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			851.00000	870	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			510.00000	490	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			255.00000	267	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			536.00000	516	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			231.00000	243	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			305.00000	293	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			600.00000	620	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			280.00000	264	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			675.00000	691	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			248.00000	234	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			743.00000	761	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			485.00000	468	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			280.00000	294	19.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			305.00000	293	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			600.00000	620	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			248.00000	234	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			743.00000	761	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			219.00000	206	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			814.00000	833	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			280.00000	264	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			675.00000	691	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,805.00000	5,773	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,305.00000	4,273	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			2,805.00000	2,773	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,325.00000	1,294	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			20.00000	21	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			47.00000	43	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,742.00000	1,770	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			4.00000	3	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			3,199.00000	3,230	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,695.00000	4,727	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			6,195.00000	6,227	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,055.00000	6,023	18.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,555.00000	4,523	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,055.00000	3,023	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,563.00000	1,532	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		8.00000	9	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		69.00000	63	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,514.00000	1,540	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		6.00000	5	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,951.00000	2,982	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,445.00000	4,477	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,945.00000	5,977	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,105.00000	6,073	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,605.00000	4,573	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,105.00000	3,073	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,612.00000	1,580	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		7.00000	7	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		74.00000	68	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,469.00000	1,495	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		7.00000	6	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,902.00000	2,933	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,396.00000	4,427	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,895.00000	5,927	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		696.00000	670	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		141.00000	146	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		627.00000	601	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		172.00000	178	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		846.00000	818	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		91.00000	95	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		769.00000	742	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		114.00000	119	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		661.00000	635	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		156.00000	162	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		627.00000	601	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		172.00000	178	18.36	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:							7,294,683.00	865	834,175.00

Grand Total: 7,294,683.00 865 834,175.00